

# On complexity and convergence of high-order coordinate descent algorithms\*

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## Abstract

Coordinate descent methods with high-order regularized models for box-constrained minimization are introduced. High-order stationarity asymptotic convergence and first-order stationarity worst-case evaluation complexity bounds are established. The computer work that is necessary for obtaining first-order  $\varepsilon$ -stationarity with respect to the variables of each coordinate-descent block is  $O(\varepsilon^{-(p+1)/p})$  whereas the computer work for getting first-order  $\varepsilon$ -stationarity with respect to all the variables simultaneously is  $O(\varepsilon^{-(p+1)})$ . Numerical examples involving multidimensional scaling problems are presented. The numerical performance of the methods is enhanced by means of coordinate-descent strategies for choosing initial points.

**Key words:** Coordinate descent methods, bound-constrained minimization, worst-case evaluation complexity.

**AMS subject classifications:** 90C30, 65K05, 49M37, 90C60, 68Q25.

## 1 Introduction

In order to minimize a multivariate function it is natural to keep fixed some of the variables and to modify the remaining ones trying to decrease the objective function value. Coordinate descent (CD) methods proceed systematically in this way and, many times, obtain nice approximations to minimizers of practical optimization problems. Wright [54] surveyed traditional approaches and modern advances on the introduction and analysis of CD methods. Although the CD idea is perhaps the most natural one to optimize functions, it received little attention from researchers

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due to poor performance in many cases and lack of challenges in terms of convergence theory [51]. The situation changed dramatically in the last decades. CD methods proved to be useful for solving machine learning, deep learning and statistical learning problems in which the number of variables is big and the accuracy required at the solution is moderate [15, 49]. Many applications arose and, in present days, efficient implementations and insightful theory for understanding the CD properties are subject of intense research. See, for example, [2, 3, 13, 14, 17, 27, 33, 44, 56] among many others.

In this paper we are concerned with complexity issues of CD methods that employ high-order models to approximate the subproblems that arise at each iteration. The use of high-order models for unconstrained optimization was defined and analyzed from the point of view of worst-case complexity in [6] and other subsequent papers [5, 21, 36, 37, 45, 57]. In [5] numerical implementations with quartic regularization were introduced. In [21], [36], [37], and [45], new high-order regularization methods were introduced with Hölder, instead of Lipschitz, conditions on the highest-order derivatives employed. In [43], high-order methods were studied as discretizations of ordinary differential equations. These methods generalize the methods based on third-order models introduced in [40] and later developed in [19, 20, 30, 32, 50] among many others. Griewank [40] introduced third-order regularization having in mind affine scaling properties. Nesterov and Polyak [50] introduced the first cubic regularized Newton methods with better complexity results than the ones that were known for gradient-like algorithms [38]. In [18], a multilevel strategy that exploits a hierarchy of problems of decreasing dimension is introduced in order to reduce the global cost of the step computation. However, high-order methods remain difficult to implement in the many-variables case due to the necessity of computing high-order derivatives and solving nontrivial model-based subproblems. Nevertheless, if the number of variables is small, high-order model-based methods are reliable alternatives to classical methods. This feature can be obviously exploited in the CD framework.

This paper is organized as follows. In Section 2 we survey a high-order algorithmic framework that provides a basis for the development of CD algorithms. In Section 3, we present block CD methods that, for each approximate minimization on a group of variables, employ high-order regularized subproblems and we prove asymptotic convergence. In Section 4 we prove worst-case complexity results. In Section 5, we study a family of problems for which CD is suitable and we include a CD-strategy that improves convergence to global solutions. Conclusions are given in Section 6.

**Notation.** The symbol  $\|\cdot\|$  denotes the Euclidean norm.

## 2 Preliminaries

In this section, we consider the problem

$$\text{Minimize } \underline{f}(x) \text{ subject to } x \in \underline{\Omega}, \quad (1)$$

where  $\underline{\Omega} \subset \mathbb{R}^n$  is given by

$$\underline{\Omega} = \{x \in \mathbb{R}^n \mid \underline{\ell} \leq x \leq \underline{u}\} \quad (2)$$

and  $\underline{\ell} < \underline{u}$ . We assume that  $\underline{f}$  has continuous first derivatives into  $\underline{\Omega}$ . We denote  $\underline{g}(x) = \nabla \underline{f}(x)$  and  $\underline{g}_P(x) = P_{\underline{\Omega}}(x - \underline{g}(x)) - x$ , for all  $x \in \underline{\Omega}$ , where  $P_{\underline{\Omega}}$  is the Euclidean projection operator onto  $\underline{\Omega}$ . In the remaining of this section, the results from [8] that are relevant to the present work are surveyed and a natural extension of the main algorithm in [8], that makes it possible a wider class of models to be considered, is introduced.

Each iteration  $k$  of Algorithm 2.1 introduced in [8] computes a new iterate  $x^{k+1}$  satisfying  $(p+1)$ th-order descent with respect to  $\underline{f}(x^k)$  through the approximate minimization of a  $(p+1)$ th-regularized  $p$ th-order model of the function  $\underline{f}$  around the iterate  $x^k$ . For all  $\bar{x} \in \mathbb{R}^n$ , let  $\underline{M}_{\bar{x}} : \mathbb{R}^n \rightarrow \mathbb{R}$  be a “model” of  $\underline{f}(x)$  around  $\bar{x}$ ; and assume that  $\nabla \underline{M}_{\bar{x}}(x)$  exists for all  $x \in \Omega$ . We now present an algorithm that corresponds to a single iteration of the algorithm introduced in [8].

**Algorithm 2.1.** Assume that  $p \in \{1, 2, 3, \dots\}$ ,  $\alpha > 0$ ,  $\sigma_{\min} > 0$ ,  $\tau_2 \geq \tau_1 > 1$ ,  $\theta > 0$ , and  $\bar{x} \in \underline{\Omega}$  are given.

**Step 1.** Set  $\sigma \leftarrow 0$ .

**Step 2.** Compute  $x^{\text{trial}} \in \underline{\Omega}$  such that

$$\underline{M}_{\bar{x}}(x^{\text{trial}}) + \sigma \|x^{\text{trial}} - \bar{x}\|^{p+1} \leq \underline{M}_{\bar{x}}(\bar{x}) \quad (3)$$

and

$$\left\| P_{\underline{\Omega}} \left[ x^{\text{trial}} - \nabla (\underline{M}_{\bar{x}}(x) + \sigma \|x - \bar{x}\|^{p+1}) \Big|_{x=x^{\text{trial}}} \right] - x^{\text{trial}} \right\| \leq \theta \|x^{\text{trial}} - \bar{x}\|^p. \quad (4)$$

**Step 3.** If

$$\underline{f}(x^{\text{trial}}) \leq \underline{f}(\bar{x}) - \alpha \|x^{\text{trial}} - \bar{x}\|^{p+1}, \quad (5)$$

then define  $x^+ = x^{\text{trial}}$  and stop. Otherwise, update  $\sigma \leftarrow \max\{\sigma_{\min}, \tau\sigma\}$  with  $\tau \in [\tau_1, \tau_2]$  and go to Step 2.

**Remark.** The trial point  $x^{\text{trial}}$  computed at Step 2 is intended to be an approximate solution to the subproblem

$$\text{Minimize } \underline{M}_{\bar{x}}(x) + \sigma \|x - \bar{x}\|^{p+1} \text{ subject to } x \in \underline{\Omega}. \quad (6)$$

Note that conditions (3) and (4) can always be achieved. In fact, by the compactness of  $\underline{\Omega}$ , if  $x^{\text{trial}}$  is a global minimizer of (6), then it satisfies the condition

$$\left\| P_{\underline{\Omega}} [x^{\text{trial}} - \nabla (\underline{M}_{\bar{x}}(x) + \sigma \|x - \bar{x}\|^{p+1}) \Big|_{x=x^{\text{trial}}} ] - x^{\text{trial}} \right\| = 0;$$

and so (4) takes place. In addition, if  $x^{\text{trial}}$  is a global minimizer, since  $\bar{x}$  is a feasible point, (3) must hold as well.

**Assumption A1** *There exists  $L > 0$  such that, for all  $x^{\text{trial}}$  computed by Algorithm 2.1,  $x = x^{\text{trial}}$  satisfies*

$$\|\underline{g}(x) - \nabla \underline{M}_{\bar{x}}(x)\| \leq L \|x - \bar{x}\|^p, \quad (7)$$

$$\underline{M}_{\bar{x}}(\bar{x}) = \underline{f}(\bar{x}) \text{ and } \underline{f}(x) \leq \underline{M}_{\bar{x}}(x) + L \|x - \bar{x}\|^{p+1}. \quad (8)$$

If  $\underline{f} : \mathbb{R}^n \rightarrow \mathbb{R}$  admits continuous derivatives up to order  $p \in \{1, 2, 3, \dots\}$ , then the Taylor polynomial of order  $p$  of  $\underline{f}$  around  $\bar{x}$  can be written in the form

$$\underline{T}_p(\bar{x}, x) = \underline{f}(\bar{x}) + \sum_{j=1}^p \underline{P}_j(\bar{x}, x), \quad (9)$$

where  $\underline{P}_j(\bar{x}, x)$  is an homogeneous polynomial of degree  $j$  given by

$$\underline{P}_j(\bar{x}, x) = \frac{1}{j!} \left( (x_1 - \bar{x}_1) \frac{\partial}{\partial x_1} + \dots + (x_n - \bar{x}_n) \frac{\partial}{\partial x_n} \right)^j \underline{f}(x). \quad (10)$$

For completeness we define  $\underline{P}_0(\bar{x}, x) = \underline{f}(\bar{x})$ .

If  $\underline{M}_{\bar{x}}(x)$  is the Taylor polynomial of order  $p$  of  $\underline{f}$  around  $\bar{x}$  and the  $p$ th-order derivatives of  $\underline{f}$  satisfy a Lipschitz condition with Lipschitz constant  $L$ , then Assumption A1 is satisfied. However, the situations in which Assumption A1 holds are not restricted to the case in which  $\underline{M}_{\bar{x}}(x) = \underline{T}_p(\bar{x}, x)$ . For example:

1. We may choose  $\underline{M}_{\bar{x}}(x) = \underline{f}(x)$ . (Note that, in this case,  $p$  may be arbitrarily large but only first derivatives of  $\underline{f}(x)$  need to exist.)
2. We may choose  $\underline{M}_{\bar{x}}(x) = \underline{T}_p(\bar{x}, x) + Q(x - \bar{x})$ , where  $Q$  is an homogeneous polynomial of order  $p+1$ . This is the case when  $p = 1$ ,  $\underline{M}_{\bar{x}}(x) = \underline{f}(\bar{x}) + \underline{g}(\bar{x})^T(x - \bar{x}) + \frac{1}{2}(x - \bar{x})^T \underline{H}(x - \bar{x})$ , and  $\underline{H}$  is a quasi-Newton approximation of  $\nabla^2 \underline{f}(\bar{x})$ .
3. If  $\underline{f}(x) = \underline{f}_1(x) + \underline{f}_2(x)$ , under some circumstances, we may choose  $\underline{M}_{\bar{x}}(x)$  as being  $\underline{f}_1(x)$  plus the Taylor polynomial of order  $p$  of  $\underline{f}_2(x)$ .
4. If  $\underline{f}(x) = \underline{f}_1(x) + \varphi(\underline{f}_2(x))$  we may choose  $\underline{M}_{\bar{x}}(x)$  as being the Taylor polynomial of order  $p$  of  $\underline{f}_1(x)$  plus  $\varphi(T)$  where  $T$  is the Taylor polynomial of order  $p$  of  $\underline{f}_2(x)$ .

Although the results in [8] only mention the choice  $\underline{M}_{\bar{x}}(x) = \underline{T}_p(\bar{x}, x)$ , these results only depend on Assumption A1. Thus, they can be trivially extended to the general choice of  $\underline{M}_{\bar{x}}(x)$ .

**Theorem 2.1** *Suppose that Assumption A1 holds. If the regularization parameter  $\sigma$  in (3) satisfies  $\sigma \geq L + \alpha$ , then the trial point  $x^{\text{trial}}$  satisfies the sufficient descent condition (5). Moreover,*

$$\|\underline{g}_P(x^+)\| \leq (L + \tau_2(L + \alpha)(p + 1) + \theta) \|x^+ - \bar{x}\|^p \quad (11)$$

and

$$\underline{f}(x^+) \leq \underline{f}(\bar{x}) - \alpha \left( \frac{\|\underline{g}_P(x^+)\|}{L + \tau_2(L + \alpha)(p + 1) + \theta} \right)^{(p+1)/p}. \quad (12)$$

*Proof:* This theorem condensates the results in [8, Lemmas 3.2–3.4].  $\square$

Theorem 2.1 justifies the definition of an algorithm for solving (1) based on repetitive application of Algorithm 2.1 and shows that such algorithm enjoys good properties in terms of



convergence and complexity. On the one hand, each iteration of the algorithm requires  $O(1)$  functional evaluations and finishes satisfying a suitable sufficient descent condition. On the other hand, that condition implies that infinitely many iterations with gradient-norm bounded away from zero are not possible if the function is bounded below. Moreover, (12) provides a complexity bound on the number of iterations based on the norm of the projected gradient. In the following sections, we prove that, thanks to Theorem 2.1, similar convergence and evaluation complexity properties holds for a coordinate descent algorithm.

### 3 High-order coordinate descent algorithm

In this section, we consider the problem

$$\text{Minimize } f(x) \text{ subject to } x \in \Omega, \quad (13)$$

where  $\Omega \subset \mathbb{R}^n$  is given by

$$\Omega = \{x \in \mathbb{R}^n \mid \ell \leq x \leq u\} \quad (14)$$

and  $\ell < u$ . We assume that  $f$  has continuous first derivatives onto  $\Omega$ .

At each iteration of the coordinate descent method introduced in this section for solving (13), (i) a nonempty set of indices  $I_k \subseteq \{1, \dots, n\}$  is selected, (ii) coordinates corresponding to indices that are not in  $I_k$  remain fixed, and (iii) Algorithm 2.1 is applied to the minimization of  $f$  over  $\Omega$  with respect to the free variables, i.e. variables with indices in  $I_k$ . From now on, given  $v \in \mathbb{R}^n$ , we denote by  $v_I \in \mathbb{R}^{|I|}$  the vector whose components are the components of  $v$  whose indices belong to  $I \subseteq \{1, \dots, n\}$ . For all  $x \in \Omega$ , we define  $g_{P,I}(x) \in \mathbb{R}^n$  by

$$[g_{P,I}(x)]_i = \begin{cases} [g_P(x)]_i, & \text{if } i \in I, \\ 0, & \text{if } i \notin I. \end{cases}$$

Since  $\Omega$  is a box, this definition is equivalent to  $g_{P,I}(x) = P_\Omega(x - g_I(x)) - x$ , where

$$[g_I(x)]_i = \begin{cases} [g(x)]_i, & \text{if } i \in I, \\ 0, & \text{if } i \notin I. \end{cases}$$

This equivalence, that will be used in the theoretical convergence results below, is not true if  $\Omega$  is an arbitrary closed and convex set. This is the reason for which we consider CD algorithms only with box constraints.

**Algorithm 3.1.** Assume that  $p \in \{1, 2, 3, \dots\}$ ,  $\alpha > 0$ ,  $\sigma_{\min} > 0$ ,  $\tau_2 \geq \tau_1 > 1$ ,  $\theta > 0$ , and  $x^0 \in \Omega$  are given. Initialize  $k \leftarrow 0$ .

**Step 1.** Choose a nonempty set  $I_k \subseteq \{1, \dots, n\}$ .

**Step 2.** Consider the problem

$$\text{Minimize } f(x) \text{ subject to } x \in \Omega \text{ and } x_i = x_i^k \text{ for all } i \notin I_k. \quad (15)$$

Let  $\bar{x} = x_{I_k}^k$ . Setting  $\underline{f}$ ,  $\underline{\Omega}$ , and  $\underline{M}_{\bar{x}}$  properly, apply Algorithm 2.1 to obtain  $x^+$ .

**Step 3.** Define  $x^{k+1}$  as  $x_{I_k}^{k+1} = x^+$  and  $x_i^{k+1} = x_i^k$  for all  $i \notin I_k$ , set  $k \leftarrow k+1$ , and go to Step 1.

**Assumption A2** *There exists  $L > 0$  such that for all  $k$ ,  $\bar{x}$ ,  $\underline{f}$ , and  $\underline{M}_{\bar{x}}$  set at the  $k$ th iteration of Algorithm 3.1 and for all  $x^{\text{trial}}$  computed by Algorithm 2.1 when called at the  $k$ th iteration of Algorithm 3.1, (7) and (8) take place with  $x = x^{\text{trial}}$ .*

**Theorem 3.1** *Suppose that Assumption A2 holds. Then, there exists  $c > 0$ , which only depends on  $L$ ,  $\tau_2$ ,  $\alpha$ ,  $p$ , and  $\theta$  such that, for all  $k = 0, 1, 2, \dots$ , the point  $x^{k+1}$  computed by Algorithm 3.1 is well defined and satisfies*

$$f(x^{k+1}) \leq f(x^k) - \alpha \|x^{k+1} - x^k\|^{p+1} \quad (16)$$

and

$$\|g_{P,I_k}(x^{k+1})\| \leq c \|x^{k+1} - x^k\|^p. \quad (17)$$

*Proof:* The proof follows from the application of Theorem 2.1.  $\square$

**Theorem 3.2** *Suppose that Assumption A2 holds. Let  $\{x^k\}$  be the sequence generated by Algorithm 3.1. Then,*

$$\lim_{k \rightarrow \infty} \|x^{k+1} - x^k\| = 0, \quad (18)$$

$$\lim_{k \rightarrow \infty} \|g_{P,I_k}(x^{k+1})\| = 0, \quad (19)$$

and

$$\lim_{k \rightarrow \infty} \|g_{P,I_k}(x^k)\| = 0. \quad (20)$$

*Proof:* Since  $\Omega$  is compact, we have that  $f$  is bounded below onto  $\Omega$ . Thus, (18) follows from (16) and, in consequence, (19) follows from (18) and (17). Let us prove (20). Assume that  $I \subseteq \{1, \dots, n\}$  is nonempty and arbitrary. By the continuity of the gradient, the function  $\|g_{P,I}(x)\|$  is continuous for all  $x \in \Omega$  and, since  $\Omega$  is compact, it is uniformly continuous. Then, given  $\varepsilon > 0$ , there exists  $\delta_I > 0$  such that, whenever  $\|x - y\| \leq \delta_I$ , we have that  $\|g_{P,I}(x) - g_{P,I}(y)\| \leq \varepsilon/2$ . Since the number of different subsets of  $\{1, \dots, n\}$  is finite, we have that  $\delta \equiv \min\{\delta_I \mid \emptyset \neq I \subseteq \{1, \dots, n\}\} > 0$ . Thus, for all  $I \subseteq \{1, \dots, n\}$ , if  $\|x - y\| \leq \delta$ , we have that  $\|g_{P,I}(x) - g_{P,I}(y)\| \leq \varepsilon/2$ . Now, by (18), there exists  $k_0$  such that, whenever  $k \geq k_0$ , we have that  $\|x^{k+1} - x^k\| \leq \delta$ . Then, by the definition of  $\delta$ , if  $k \geq k_0$ ,  $\|g_{P,I}(x^{k+1}) - g_{P,I}(x^k)\| \leq \varepsilon/2$  for all nonempty  $I \subseteq \{1, \dots, n\}$ . In particular, taking  $I = I_k$ , if  $k \geq k_0$ , we have that  $\|g_{P,I_k}(x^{k+1}) - g_{P,I_k}(x^k)\| \leq \varepsilon/2$ . Finally, by (19), there exists  $k_1 \geq k_0$  such that, for all  $k \geq k_1$ ,  $\|g_{P,I_k}(x^{k+1})\| \leq \varepsilon/2$ . By the triangular inequality, adding the last two inequalities we have that  $\|g_{P,I_k}(x^k)\| \leq \varepsilon$ . Since  $\varepsilon > 0$  was arbitrary, this completes the proof of (20).  $\square$

The following assumption guarantees that all the indices  $i \in \{1, \dots, n\}$  belong to some  $I_k$  at least every  $\bar{m}$  iterations. This guarantees that the CD method tries to reduce the function with respect to each variable  $x_i$  infinitely many times.

**Assumption A3** *There exists  $\bar{m} < +\infty$  such that, for all  $i \in \{1, \dots, n\}$ :*

1. There exists  $k \leq \bar{m}$  such that  $i \in I_k$ ;
2. If  $i \in I_k$ , then there exists  $m \leq \bar{m}$  such that  $i \in I_{k+m}$ .

**Theorem 3.3** Suppose Assumptions A2 and A3 hold. Let  $\{x^k\}$  be the sequence generated by Algorithm 3.1. Then,

$$\lim_{k \rightarrow \infty} \|g_P(x^k)\| = 0. \quad (21)$$

Moreover, if  $x^* \in \Omega$  is a limit point of  $\{x^k\}$ , then we have that  $\|g_P(x^*)\| = 0$ .

*Proof:* Let  $i \in \{1, \dots, n\}$ . By Assumption A3, there exists an infinite set of increasing indices  $K = \{k_1, k_2, k_3, \dots\}$  such that  $i \in I_{k_\ell}$  and  $k_{\ell+1} \leq k_\ell + \bar{m}$  for all  $\ell = 1, 2, 3, \dots$ . Then, by (20) in Theorem 3.2, since, by definition, given  $I \subseteq \{1, \dots, n\}$ ,  $[g_{P,I}(x)]_i = [g_P(x)]_i$  for any  $i \in I$ ,

$$\lim_{k \in K} [g_P(x^k)]_i = 0. \quad (22)$$

Let  $j \in \{1, 2, \dots\}$  be arbitrary. By (18), the triangular inequality, and the uniform continuity of  $g_P$ , we have that

$$\lim_{k \in K} |[g_P(x^{k+j})]_i - [g_P(x^k)]_i| = 0.$$

Therefore, by (22),

$$\lim_{k \in K} [g_P(x^{k+j})]_i = 0. \quad (23)$$

In particular, (23) holds for all  $j = 1, \dots, \bar{m}$ . This implies that

$$\lim_{k \rightarrow \infty} [g_P(x^k)]_i = 0. \quad (24)$$

Thus, the thesis is proved.  $\square$

Theorem 3.3 shows that limit points of sequences generated by Algorithm 3.1 are first-order stationary. The rest of this section is dedicated to prove that, under suitable conditions,  $p$ th-order stationarity with respect to each variable also holds. More precisely, if the same nonempty set  $I_k$  is repeated infinitely many times,  $p$ -stationarity holds in the limit for the variables  $x_i$  with  $i \in I_k$ . For this purpose, we need to define different notions of stationarity. We begin with functions of a single variable. Although the corresponding optimality conditions are, of course, well known, we find it useful to state these conditions with a strong reference to the Taylor polynomial, stressing a property that holds only in the case of univariate functions.

**Theorem 3.4** Assume that  $\varphi : \mathbb{R} \rightarrow \mathbb{R}$  is continuous and its derivatives up to order  $p$  are continuous for all  $x$  in the convex set  $\underline{\Omega}$ . Let  $x^* \in \underline{\Omega}$  be a local minimizer of  $\varphi(x)$  subject to  $x \in \underline{\Omega}$ . Then  $x^*$  is also a local minimizer of its Taylor polynomial of order  $p$  around  $x^*$  subject to  $x \in \underline{\Omega}$ .

The key argument for proving Theorem 3.4 is that, in one variable, only the null polynomial can vanish infinitely many times. Of course, this property is not true for polynomials of  $\underline{n} > 1$  variables. This is the reason why the thesis of Theorem 3.4 is not true if  $\underline{n} > 1$ . In fact, in the

multivariate case  $\underline{f} : \mathbb{R}^n \rightarrow \mathbb{R}$ , a local minimizer  $x^*$  may not be a local minimizer of its Taylor polynomial of order  $p > 2$ . For example, if  $\underline{f}(x_1, x_2) = x_2^2 - x_1^2 x_2 + x_1^4$ , we have that  $(0, 0)$  is a global minimizer of  $\underline{f}$ , but it is not a local minimizer of its Taylor polynomial of order  $p = 3$ . Therefore, in the  $\underline{n}$ -dimensional case, although motivated by the case  $\underline{n} = 1$ , the definition of  $p$ -stationarity does not correspond to local minimization of the Taylor polynomial.

**Definition 3.1** *We say that  $x^*$  is  $p$ th-order stationary of  $\underline{f}$  over the convex set  $\underline{\Omega}$  if, for all  $x \in \underline{\Omega}$ ,  $0$  is a local minimizer of the Taylor polynomial of order  $p$  that corresponds to the univariate function  $\varphi(t) = \underline{f}(x^* + t(x - x^*))$  restricted to the constraint  $x^* + t(x - x^*) \in \underline{\Omega}$ .*

If the derivatives of  $\underline{f}$  up to order  $p$  are continuous, local minimizers are necessarily  $p$ th-order stationary according to Definition 3.1. The following theorem motivates a stronger definition of  $p$ -stationarity that holds when a Lipschitz condition is satisfied.

**Theorem 3.5** *Assume that  $\mathcal{D} \subset \mathbb{R}^n$ ,  $\underline{f} : \mathcal{D} \rightarrow \mathbb{R}$ , and  $x^*$  is a local minimizer of  $\underline{f}(x)$  over  $\mathcal{D}$  such that, for all  $x \in \mathcal{D}$ ,*

$$\underline{f}(x) \leq \underline{T}_p(x^*, x) + L\|x - x^*\|^{p+1}, \quad (25)$$

*where  $\underline{T}_p$  is the Taylor polynomial of  $\underline{f}$ . Then, for all  $\sigma \geq L$ ,  $x^*$  is a local minimizer of  $\underline{T}_p(x^*, x) + \sigma\|x - x^*\|^{p+1}$  over  $\mathcal{D}$ .*

*Proof:* Suppose that the thesis is not true. Then,  $x^*$  is not a local minimizer of  $\underline{T}_p(x^*, x) + L\|x - x^*\|^{p+1}$  over  $\mathcal{D}$ . Thus, there exists  $\{x^k\} \subset \mathcal{D}$  such that  $\lim_{k \rightarrow \infty} x^k = x^*$  and

$$\underline{T}_p(x^*, x^k) + L\|x^k - x^*\|^{p+1} < \underline{T}_p(x^*, x^*) = \underline{f}(x^*).$$

Thus, by (25),

$$\underline{f}(x^k) < \underline{f}(x^*)$$

for all  $k = 0, 1, 2, \dots$ . This contradicts the fact that  $x^*$  is a local minimizer of  $\underline{f}$  over  $\mathcal{D}$ .  $\square$

**Definition 3.2** *Assume that  $\mathcal{D} \subset \mathbb{R}^n$ ,  $\underline{f} : \mathcal{D} \rightarrow \mathbb{R}$ ,  $x^*$  is such that (25) holds for all  $x \in \mathcal{D}$ , and that  $\sigma \geq L$ . Then  $x^* \in \mathcal{D}$  is said to be  $p$ th-order  $\sigma$ -stationary of  $\underline{f}$  over  $\mathcal{D}$  if  $x^*$  is a local minimizer of  $\underline{T}_p(x^*, x) + \sigma\|x - x^*\|^{p+1}$  over  $\mathcal{D}$ .*

It is trivial to see that, if  $\mathcal{D}$  is convex and  $x^*$  is  $p$ th-order  $\sigma$ -stationary of  $\underline{f}$  over  $\mathcal{D}$  according to Definition 3.2, then it is  $p$ th-order  $\tilde{\sigma}$ -stationary for every  $\tilde{\sigma} \geq \sigma$  and it is also  $p$ th-order stationary according to Definition 3.1. However,  $p$ th-order  $L$ -stationarity is strictly stronger than  $p$ th-order stationarity. Consider the function  $\underline{f}(x_1, x_2) = x_2^2 - x_1^2 x_2$  and  $p = 3$ . Note that  $x^* = (0, 0)$  satisfies (25) with  $L = 0$ . Straightforward calculations show that the point  $(0, 0)$ , that is not a local minimizer of  $\underline{f}$ , is  $p$ th-order stationary according to Definition 3.1. On the other hand, it is easy to see that  $(0, 0)$  is not  $p$ th-order  $\sigma$ -stationary if  $\sigma < 1/4$ . See Figure 1.

In Theorem 3.3 we proved that Algorithm 3.1 is satisfactory from the point of view of first-order stationarity. In the CD approach we cannot advocate for full stationarity of high order because cross derivatives that involve variables that are never optimized together are not

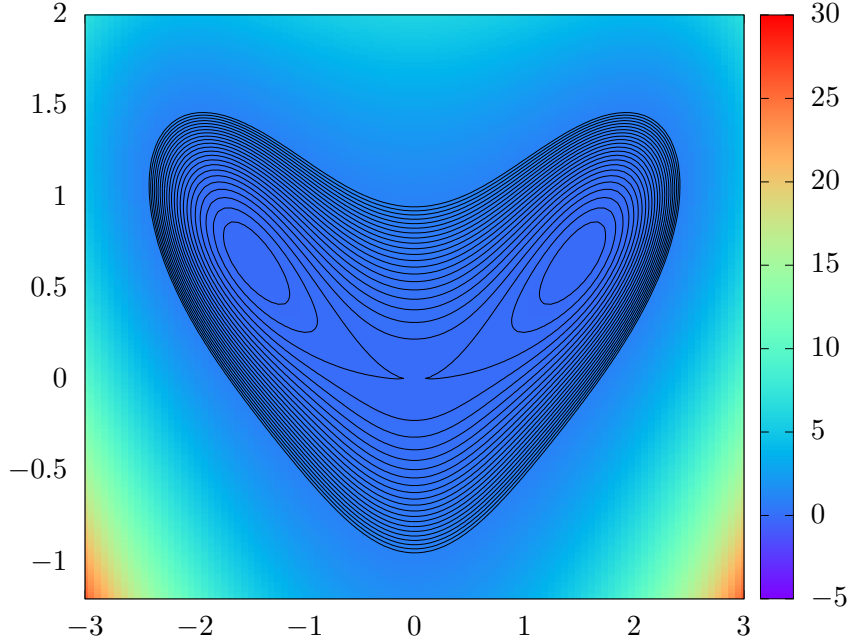


Figure 1: Level sets of  $\underline{T}_p((0, 0), (x_1, x_2)) + \sigma \|(x_1, x_2) - (0, 0)\|^{(p+1)}$  with  $p = 3$  and  $\sigma = 0.125$ , where  $\underline{T}_p((0, 0), (x_1, x_2))$  is the  $p$ th-order Taylor polynomial of  $\underline{f}(x_1, x_2) = x_2^2 - x_1^2 x_2$  (that coincides with  $\underline{f}$ ). The graphic shows that the  $p$ th-order  $\sigma$ -stationarity condition with  $p = 3$  and  $\sigma = 0.125$  does not hold at  $(0, 0)$ , since it is *not* a local minimizer of the regularized  $p$ th-order Taylor polynomial. There are two local minimizers at “the eyes of the cat”.

computed at all. However, if optimization with respect to the same group of variables occurs at infinitely many iterations, it is reasonable to conjecture that high-order optimality with respect to those variables would, in the limit, take place. For obtaining such result, it is not enough to satisfy criteria (3) and (4) when solving subproblems. The reason is that (4) takes into account only first-order optimality of problem (6). A stronger assumption on the subproblem solution is made in the following theorem. Namely, it is assumed that, in addition to (4), a global solution to subproblem (6) is computed. This assumption could be rather mild in the case that all the subproblems are chosen to be small dimensional. In this case, it is possible to prove that, in the limit, suitable  $p$ th-order optimality conditions are satisfied. Observe that partial derivatives that are not necessary for computing Taylor approximations are not assumed to exist at all, let alone to be continuous.

**Theorem 3.6** *Suppose that Assumption A2 holds and the sequence  $\{x^k\}$  is generated by Algorithm 3.1. Suppose that, at iteration  $k$ , the function  $\underline{f}$  has as variables  $x_i$  with  $i \in I_k$ ,  $\underline{\Omega}$  is the box  $\Omega$  restricted to the variables  $i \in I_k$ ,  $\underline{M}_{\bar{x}}(x)$  is chosen as the  $p$ th-order Taylor polynomial of  $\underline{f}$  defined in (9), the derivatives involved in (9) exist and are continuous for all  $x \in \Omega$ , and Algorithm 2.1 computes  $x^+$  as a global minimizer of (6). Let  $I$  be a set of indices such that*

$I = I_k$  at infinitely many iterations  $k \in K$ . Let  $x^*$  be a limit point of the sequence  $\{x^k\}_{k \in K}$ . Then, for all  $j \leq p$ ,  $x^*$  is  $j$ th-order stationary for problem (1) according to Definition 3.1 and it is also  $j$ th-order  $\sigma$ -stationary for some  $\sigma \leq \tau_2(L + \alpha)$  according to Definition 3.2 of problem (1).

*Proof:* Consider the problem

$$\text{Minimize } T_p(x^*, x) + \sigma \|x - x^*\|^{p+1} \text{ subject to } x \in \Omega \text{ and } x_i = x_i^* \text{ for all } i \notin I. \quad (26)$$

By the hypothesis, for all  $k \in K$ ,  $x^k$  is obtained as a global minimizer of

$$\text{Minimize } T_p(x^k, x) + \sigma \|x - x^k\|^{p+1} \text{ subject to } x \in \Omega \text{ and } x_i = x_i^k \text{ for all } i \notin I, \quad (27)$$

for some  $\sigma > 0$ . Then, by Theorem 2.1,  $x^{k+1}$  is a global minimizer of (27) with  $\sigma = \sigma_k \leq \tau_2(L + \alpha)$ . By (18),  $\lim_{k \in K} x^{k+1} = \lim_{k \in K} x^k = x^*$ . Taking a convenient subsequence, assume, without loss of generality, that  $\lim_{k \in K} \sigma_k = \sigma_* \leq \tau_2(L + \alpha)$ . Let  $x \in \Omega$  be such that  $x_i = x_i^*$  for all  $i \notin I$ . Let  $z^k \in \Omega$  be such that  $z_i^k = x_i$  for all  $i \in I$  and  $z_i^k = x_i^k$  for all  $i \notin I$ . Then, by the definition of  $x^{k+1}$ , for all  $k \in K$ ,

$$T_p(x^k, x^{k+1}) + \sigma_k \|x^{k+1} - x^k\|^{p+1} \leq T_p(x^k, z^k) + \sigma_k \|z^k - x^k\|^{p+1}. \quad (28)$$

Taking limits for  $k \in K$ , by the definition of  $z^k$ , we have that

$$T_p(x^*, x^*) + \sigma_* \|x^* - x^*\|^{p+1} \leq T_p(x^*, x) + \sigma_* \|x - x^*\|^{p+1}. \quad (29)$$

Since  $x$  was arbitrary, this implies that  $x^*$  is a global solution of (26). Consequently,  $x^*$  is also a local solution of (26). Since the Taylor polynomial of order  $p$  of  $T_p(x^*, x) + \sigma_* \|x - x^*\|^{p+1}$  coincides with the Taylor polynomial of order  $p$  of  $f$ , the thesis is proved.  $\square$

**Remarks.** Note that the hypothesis of Theorem 3.6 implies a stronger thesis than the one stated. In fact, we proved that, in the limit, each partial Taylor polynomial has a global minimizer. This is interesting because that fact is not an optimality condition. In other words, the algorithm does not converge to points that satisfy the optimality conditions, unless the stronger “global” property is also satisfied. However, this could be an advantage if one is essentially interested in finding global minimizers.

**Corollary 3.1** Consider the assumptions of Theorem 3.6 and assume that, for all  $k$ ,

$$I_k = \{\text{mod}(k, n) + 1\}.$$

If  $x^*$  is a limit point of the sequence generated by Algorithm 3.1, then for all  $i = 1, \dots, n$ ,  $x_i^*$  is a  $j$ th-order stationary point of the problem

$$\text{Minimize } f(x_1^*, \dots, x_{i-1}^*, x_i, x_{i+1}^*, \dots, x_n^*) \text{ subject to } \ell_i \leq x_i \leq u_i \quad (30)$$

for all  $j \leq p$ .

*Proof:* The proof is a direct application of Theorem 3.6.  $\square$

## 4 Complexity

In Theorem 3.3, we proved that, under Assumption A3, the sequence  $\{x^k\}$  generated by Algorithm 3.1 is such that  $\lim_{k \rightarrow \infty} \|g_P(x^k)\| = 0$ . In this section, we wish to compute the maximum number of iterations at which  $\|g_P(x^k)\|$  may be bigger than a given tolerance  $\varepsilon > 0$ . More precisely, given  $f_{\text{target}} < f(x^0)$  and  $\varepsilon > 0$ , we wish to compute the maximum number of iterations such that  $f(x^k) > f_{\text{target}}$  and  $\|g_P(x^k)\| > \varepsilon$ . The maximum number of functional evaluations will be computed as well.

The following theorem states that the number of iterations  $k$  at which there exists  $i \in I_k$  such that  $\|g_P(x^{k+1})\|_i > \varepsilon$  is bounded by  $O(\varepsilon^{-(p+1)/p})$ .

**Theorem 4.1** *Suppose that Assumption A2 holds. Given  $\varepsilon > 0$ , the number of iterations  $k$  at which there exists  $i \in I_k$  such that  $\|g_P(x^{k+1})\|_i > \varepsilon$  and  $f(x^{k+1}) > f_{\text{target}}$  is bounded above by*

$$\frac{f(x^0) - f_{\text{target}}}{c \varepsilon^{(p+1)/p}}, \quad (31)$$

where  $c$  only depends on  $\alpha$ ,  $\tau_2$ ,  $L$ ,  $p$ , and  $\theta$ .

*Proof:* By (12) in Theorem 2.1,

$$f(x^{k+1}) \leq f(x^k) - c \|g_{P, I_k}(x^{k+1})\|^{(p+1)/p},$$

where  $c = (\alpha/(L + \tau_2(L + \alpha)(p + 1) + \theta))^{(p+1)/p}$ . Therefore, if  $i \in I_k$ ,

$$f(x^{k+1}) \leq f(x^k) - c \left| [g_P(x^{k+1})]_i \right|^{(p+1)/p}.$$

So, if  $\|g_P(x^{k+1})\|_i > \varepsilon$ ,

$$f(x^{k+1}) \leq f(x^k) - c \varepsilon^{(p+1)/p}. \quad (32)$$

Since the sequence  $\{f(x^k)\}$  decreases monotonically, the number of iterations at which (32) occurs cannot exceed  $(f(x^0) - f_{\text{target}})/(c \varepsilon^{(p+1)/p})$ . This completes the proof.  $\square$

The following theorem emphasizes that, after at most  $O(\varepsilon^{-(p+1)/p})$  iterations, a point at which the objective function value is smaller than a given target or at which approximate optimality holds with respect to the variables represented in  $I_k$  is found.

**Theorem 4.2** *Suppose that Assumption A2 holds. Given  $\varepsilon > 0$ , if*

$$k > \frac{f(x^0) - f_{\text{target}}}{c \varepsilon^{(p+1)/p}}, \quad (33)$$

where  $c$  is the constant in Theorem 4.1 that only depends on  $\alpha$ ,  $\tau_2$ ,  $L$ ,  $p$ , then we have that  $f(x^{k+1}) \leq f_{\text{target}}$  or

$$\left| [g_P(x^{k+1})]_i \right| \leq \varepsilon \text{ for all } i \in I_k. \quad (34)$$

*Proof:* The proof follows directly from Theorem 4.1.  $\square$

Recall that, at each iteration  $k$ , a set of indices  $I_k$  is chosen and the variables that correspond to these indices are modified in order to obtain  $x^{k+1}$ . Theorems 4.1 and 4.2 state results related to indices  $i \in I_k$ . However, these results say nothing about  $[g_P(x^{k+1})]_i$  for  $i \notin I_k$ . This means that, although small projected gradients may be found with respect to all the variables represented at some iteration  $k$ , this property may be lost at iteration  $k+1$ . Thus, unfortunately, the complexity  $O(\varepsilon^{-(p+1)/p})$  does not apply to all the variables of the problem simultaneously. This is the price to be paid by the use of CD strategies. On the one hand, in the case that  $I_k = \{1, \dots, n\}$  we are in presence of the situation analyzed in [8] and the complexity  $O(\varepsilon^{-(p+1)/p})$  is the one expected from results in that paper. On the other hand, if the points  $x^k$  and  $x^{k+1}$  are close enough, then it is reasonable to expect that the small projected gradients of one iteration remain small at the next one. This is the reason why the theorem below states a bound on the number of iterations at which  $\|x^{k+1} - x^k\|$  exceeds a given tolerance.

**Theorem 4.3** *Suppose that Assumption A2 holds. Given  $\delta > 0$ , the number of iterations at which  $\|x^{k+1} - x^k\| > \delta$  and  $f(x^k) > f_{\text{target}}$  is bounded above by*

$$\frac{f(x^0) - f_{\text{target}}}{\alpha \delta^{p+1}}. \quad (35)$$

*Proof:* The proof follows directly from (16) in Theorem 3.1.  $\square$

The following assumption guarantees that small increments cause small differences on the projected gradients.

**Assumption A4** *There exists  $L_g > 0$  such that for all  $i = 1, \dots, n$  and  $x, z \in \Omega$ ,*

$$|[g_P(x)]_i - [g_P(z)]_i| \leq L_g \|x - z\|. \quad (36)$$

With the tools given by Theorem 4.3 and Assumption A4, we are now able to establish a bound on the number of iterations at which the whole projected gradient is bigger than a given tolerance.

**Theorem 4.4** *Suppose that Assumptions A2, A3, and A4 holds. Given  $\varepsilon, \delta > 0$ , if*

$$k > \max \left\{ \frac{f(x^0) - f_{\text{target}}}{\alpha \delta^{p+1}}, \frac{f(x^0) - f_{\text{target}}}{c \varepsilon^{(p+1)/p}} \right\}, \quad (37)$$

*where  $c$  is the constant in Theorem 4.1 that only depends on  $\alpha, \tau_2, L, p$ , and  $f(x^\ell) > f_{\text{target}}$  for all  $\ell < k$ , then we have that*

$$\left| [g_P(x^{k+1})]_i \right| \leq \varepsilon + \bar{m} L_g \delta \text{ for all } i = 1, \dots, n. \quad (38)$$

*Proof:* The proof follows directly from Theorems 4.2 and 4.3.  $\square$



**Theorem 4.5** Suppose that Assumptions A2, A3, and A4 holds. Given  $\varepsilon > 0$ , if

$$k > \max \left\{ \frac{f(x^0) - f_{\text{target}}}{\alpha (\varepsilon / (2\bar{m}L_g))^{p+1}}, \frac{f(x^0) - f_{\text{target}}}{c (\varepsilon / 2)^{(p+1)/p}} \right\}, \quad (39)$$

where  $c$  is the constant in Theorem 4.1 that only depends on  $\alpha$ ,  $\tau_2$ ,  $L$ ,  $p$ , and  $f(x^\ell) > f_{\text{target}}$  for all  $\ell < k$ , then we have that

$$\left| [g_P(x^{k+1})]_i \right| \leq \varepsilon \text{ for all } i = 1, \dots, n. \quad (40)$$

*Proof:* The proof follows directly from Theorem 4.4 replacing  $\varepsilon$  with  $\varepsilon/2$  and defining  $\delta = \varepsilon/(2\bar{m}L_g)$ .  $\square$

Theorems 4.1–4.5 give upper bounds on the number of iterations of Algorithm 3.1. By definition, the sequence of  $\sigma$ 's generated by Algorithm 2.1 is bounded from below by the sequence  $0, \tau_1^0 \sigma_{\min}, \tau_1^1 \sigma_{\min}, \tau_1^2 \sigma_{\min}, \tau_1^3 \sigma_{\min}, \dots$ . Thus, by Theorem 2.1, the number of functional evaluations per call to Algorithm 2.1 at Step 2 of Algorithm 3.1 is bounded by

$$\log_{\tau_1}((L + \alpha)/\sigma_{\min}) + 2.$$

This establishes analogous bounds on the number of functional evaluations of Algorithm 3.1.

## 5 Implementation and experiments

In this section, we illustrate with numerical experiments the applicability of Algorithm 3.1 by applying it to Multidimensional Scaling (MS) problems [29, 48, 53]. Multidimensional Scaling methods emerged as statistical tools in Psychophysics and sensory analysis. The MS problem considered in this section may be described in the following way: Let  $x_1, \dots, x_{n_p} \in \mathbb{R}^d$  be a set of unknown points. Let  $D = (d_{ij}) \in \mathbb{R}^{n_p \times n_p}$  be such that  $d_{ij} = \|x_i - x_j\|$ ; and assume that only entries  $\{d_{ij} \mid (i, j) \in S\}$  for a given  $S \subset \{1, \dots, n_p\} \times \{1, \dots, n_p\}$  are known. (Of course,  $D$  is symmetric,  $d_{ii} = 0$ , and  $(i, j) \in S$  if and only if  $(j, i) \in S$ .) Then the MS problem consists of finding  $x_1, \dots, x_{n_p}$  such that  $\|x_i - x_j\| = d_{ij}$  for all  $(i, j) \in S$ . Glunt, Hayden, and Raydan [35] were the first to apply unconstrained continuous optimization tools to the nowadays called Molecular Distance Geometry Problem (MDGP), as defined in [41, 42] in a Multidimensional Scaling context. This problem appears when points  $x_1, \dots, x_{n_p}$  correspond to the positions of atoms in a molecule and distances not larger than 6 Angstroms (i.e.  $6 \times 10^{-10}$  meters) are obtained via nuclear magnetic resonance (NMR); see [1]. This problem can be modeled as the following unconstrained nonlinear optimization problem

$$\underset{x_1, \dots, x_{n_p} \in \mathbb{R}^d}{\text{Minimize}} \ f(x_1, \dots, x_{n_p}) := \frac{1}{|S|} \sum_{(i,j) \in S} (\|x_i - x_j\|_2^2 - d_{ij}^2)^2. \quad (41)$$

In the MDGP, the idea of associating the set  $I_k$  of iteration  $k$  with the components of a point  $x_k \in \mathbb{R}^d$  that is modified at each iteration of Algorithm 3.1 is quite natural, i.e. we define  $x = (x_1^T, \dots, x_{n_p}^T)^T \in \mathbb{R}^n$  with  $n := d n_p$  and, at iteration  $k$ ,

$$I_k = \{(\ell(k) - 1)d + 1, \dots, (\ell(k) - 1)d + d\} \text{ with } \ell(k) = \text{mod}(k, n_p) + 1, \quad (42)$$

or any alternative choice of  $\ell(k) \in \{1, \dots, n_p\}$ . This is equivalent to say that, at iteration  $k$ , the subproblem considered at Step 2 of Algorithm 3.1 is given by

$$\underset{z \in \mathbb{R}^d}{\text{Minimize}} \underline{f}(z), \quad (43)$$

where  $\underline{f} : \mathbb{R}^d \rightarrow \mathbb{R}$  is defined as

$$\underline{f}(z) := \frac{1}{|S|} \left[ \sum_{(i,j) \in S \setminus S(\ell(k))} (\|x_i - x_j\|_2^2 - d_{ij}^2)^2 + 2 \sum_{(i,\ell(k)) \in S} (\|x_i - z\|_2^2 - d_{i,\ell(k)}^2)^2 \right], \quad (44)$$

$S(\ell(k)) := \{(i, j) \in S \mid i = \ell(k) \text{ or } j = \ell(k)\}$ , and  $\ell(k)$  given in (42) is constant. Note that the time complexity for evaluating  $f$  is  $O(d|S|)$ ; while, since the first summation in (44) does not depend on  $z$ , the time complexity for evaluating  $\underline{f}$  is, in average  $O(d|S|/n_p)$ .

For approximately solving (43) in Algorithm 2.1, we considered a second-order Taylor expansion of  $\underline{f}$  at  $\bar{x} = x_{\ell(k)}^k \in \mathbb{R}^d$ , i.e.

$$M_{\bar{x}}(z) := \underline{f}(\bar{x}) + \nabla \underline{f}(\bar{x})^T (z - \bar{x}) + (z - \bar{x})^T \nabla^2 \underline{f}(\bar{x})^T (z - \bar{x}).$$

This means that the underlying model-based subproblem, when Algorithm 2.1 is used at Step 2 of the  $k$ th iteration of Algorithm 3.1 is given by

$$\underset{z \in \mathbb{R}^d}{\text{Minimize}} M_{\bar{x}}(z) + \sigma \|z - \bar{x}\|^3. \quad (45)$$

Since problem (41) is unconstrained, i.e.  $\Omega = \mathbb{R}^n$ , subproblems (43) and model-based subproblems (45) are unconstrained as well. Thus, if in (45) and, in consequence, in (5), we consider  $\|\cdot\|$  as  $\|\cdot\|_3$ , then the *global* minimizer of (45) can be easily obtained at the expense of a single factorization of  $\nabla^2 \underline{f}(\bar{x}) \in \mathbb{R}^{d \times d}$ . (When  $\sigma = 0$ , (45) may have no solution. This case can be detected with the same cost as well.) See [16, 46, 47, 9]. Since the exact global minimizer  $x^{\text{trial}}$  of (45) is being computed at Step 2 of Algorithm 2.1, (3) and (4) always hold, for any  $\theta > 0$ ; thus, in the implementation, their verification can be ignored.

As shown in Section 3, Algorithm 3.1 has convergence properties towards stationary points which, probably, are local minimizers. Obviously, as we are interested in finding *global* minimizers of MDGP, we need suitable strategies for choosing initial approximations. We employed two different strategies for this purpose. On the one hand, an initial guess suggested in [34] was adopted. On the other hand, we devised a new coordinate descent procedure based on the structure of MDGP.

In order to describe the Fang-O’Leary strategy [34], consider the weighted graph  $G = (\{1, \dots, n_p\}, S)$  in which the weight of an edge  $(i, j)$  is given by  $d_{ij}$ . We assume this graph is connected. Otherwise, the molecule’s structure can not be recovered; and problem (41) can be decomposed in as many independent problems as connected components of the graph  $G$  in order to recover partial structures. Let  $\bar{S} = \{1, \dots, n_p\} \times \{1, \dots, n_p\} \setminus S$ , i.e.  $\bar{S}$  corresponds to the missing arcs in  $G$  or, equivalently, the unknown entries of  $D$ . For each  $(i, j) \in S$ , define  $\tilde{d}_{ij} = d_{ij}$ ; and for each  $(i, j) \in \bar{S}$ , define  $\tilde{d}_{ij}$  as the weight of the shortest path between  $i$  and  $j$  in  $G$ . Matrix  $\tilde{D} = (\tilde{d}_{ij})$  is a distance matrix that completes  $D$ ; but with high probability it is

not an Euclidean distance matrix. Computing  $\tilde{D}$  requires  $O(n_p^2)$  space and has time complexity  $O(n_p^3)$  (using the Floyd-Warshall algorithm as suggested in [34]), which can be an issue for instances with large  $n_p$ . Obtaining points  $x_1^0, \dots, x_{n_p}^0 \in \mathbb{R}^d$  from  $\tilde{D}$  requires to compute the  $d$  largest positive eigenvalues of the matrix  $\mathcal{T}(\tilde{D})$  given by  $\mathcal{T}(\tilde{D}) := -\frac{1}{2}J\tilde{D}J$ , where  $J := I - \frac{1}{n}ee^T$  and  $e = (1, \dots, 1)^T$ . If the truncated spectral decomposition of  $\mathcal{T}(\tilde{D})$  is given by  $U\Delta_d U^T$  then the initial point  $x^0 = ((x_1^0)^T, \dots, (x_{n_p}^0)^T)^T$  is given by  $X = (x_1^0, \dots, x_{n_p}^0) = U\Delta_d^{1/2}$ . If matrix  $\mathcal{T}(\tilde{D})$  has only  $\underline{d} < d$  positive eigenvalues, then computed points are in  $\mathbb{R}^{\underline{d}}$  and their last  $d - \underline{d}$  components can be completed with zeros. In [34], alternative initial guesses are obtained by perturbations of matrix  $\tilde{D}$  and/or by stretching the computed points  $x_1^0, \dots, x_{n_p}^0$ .

Our coordinate-descent strategy for choosing the initial approximation to the solution of MDGP was inspired on the structure of local solutions. Consider a point  $p \in \mathbb{R}^3$  and three other points  $q_1, q_2, q_3 \in \mathbb{R}^3$  such that the distances from  $p$  to  $q_i$ ,  $i = 1, 2, 3$ , are known and satisfied. Assume that there is an additional point  $q_4$  for which its known distance  $d(p, q_4)$  to  $p$  is *not* satisfied. Assume, in addition, that  $(\|r(p) - q_4\|_2^2 - d(p, q_4)^2)^2 < (\|p - q_4\|_2^2 - d(p, q_4)^2)^2$ , where  $r(p)$  is the reflection of  $p$  on the plane determined by  $q_i$ ,  $i = 1, 2, 3$ . If there were no more points in the problem, replacing  $p$  by  $r(p)$ , would produce a reduction in the objective function. Our coordinate descent algorithm with a coordinate-descent strategy for choosing initial points is described in Algorithm 5.1. The coordinate-descent strategy for initial approximations, based on this intuition, is described at Step 4 of Algorithm 5.1.

**Algorithm 5.1.** Assume  $\hat{x}$  is a given arbitrary initial point (that might be obtained using the Fang-O’Leary technique described above).

**Step 1.** Using  $\hat{x}$  as initial guess, run Algorithm 3.1 until the obtention of an iterate  $\tilde{x}$  such that  $f(\tilde{x}) \leq f_{\text{target}}$  or such that its projected gradient is small enough according to criteria given below.

**Step 2.** If  $f(\tilde{x}) \leq f_{\text{target}}$  then **stop** declaring that  $\tilde{x}$  is a global minimizer up to the precision given by  $f_{\text{target}}$ . Otherwise, update  $\hat{x}$  by means of the coordinate-descent strategy in Step 3 below.

**Step 3.** For  $j = 1, \dots, n_p$  execute Steps 3.1–3.2.

**Step 3.1.** Let  $\hat{f}_j := \sum_{(i,j) \in S} (\|\hat{x}_i - \hat{x}_j\|_2^2 - d_{ij}^2)^2$ .

**Step 3.2.** For every triplet  $(i_1, i_2, i_3)$  such that  $(i_1, j), (i_2, j), (i_3, j) \in S$ , in an arbitrary order, if

$$\sum_{(i,j) \in S} (\|\hat{x}_i - r(\hat{x}_j)\|_2^2 - d_{ij}^2)^2 < \hat{f}_j,$$

where  $r(\hat{x}_j)$  is the reflection of  $\hat{x}_j$  on the plane determined by  $\hat{x}_{i_1}$ ,  $\hat{x}_{i_2}$ , and  $\hat{x}_{i_3}$ , then update  $\hat{x}_j \leftarrow r(\hat{x}_j)$ . (Note that  $\hat{f}_j$  is not updated at this point. This means that a sequence of reflections can be applied to  $\hat{x}_j$ , with a non-monotone behavior of  $f$ , provided it improves the “reference value”  $\hat{f}_j$ .)

**Step 4.** If  $\hat{x}$  was not updated at Step 3, then stop returning  $\tilde{x}$ . (Note that  $f_{\text{target}}$  was not reached in this case.) Otherwise, go to Step 1.

At Step 1 of Algorithm 5.1, we consider that “the projected gradient is small enough” if, during  $n_p$  consecutive iterations of Algorithm 3.1, we have that “the final  $\sigma$ ” of Algorithm 2.1 is larger than  $10^{20}$  or  $f(x^{k+1}) \not\leq f(x^k) - 10^{-8} \min\{1, |f(x^k)|\}$ . By (16), (17) and the boundedness of  $\sigma$ , these are practical symptoms of stationarity.

We implemented Algorithms 2.1, 3.1, and 5.1 in Fortran. In the numerical experiments, we considered,  $\alpha = 10^{-8}$ ,  $\sigma_{\min} = 10^{-8}$ , and  $\tau_1 = \tau_2 = 100$ , and  $f_{\text{target}} = 10^{-10}$ . All tests were conducted on a computer with a 3.4 GHz Intel Core i5 processor and 8GB 1600 MHz DDR3 RAM memory, running macOS Mojave (version 10.14.6). Code was compiled by the GFortran compiler of GCC (version 8.2.0) with the -O3 optimization directive enabled.

The Research Collaboratory for Structural Bioinformatics (RCSB) Protein Data Bank [55] is an open access repository that provides access to 3D structure data for large biological molecules (proteins, DNA, and RNA). There are more than 167,000 molecules available. In [34], where Newton and quasi-Newton methods are applied to problem (41), six protein molecules are considered, namely, 2IGG, 1RML, 1AK6, 1A24, 3MSP, and 3EZA (see [34, Table 6.9, p.20]); while in [1], where the Douglas–Rachford is applied, other six protein molecules are considered, namely, 1PTQ, 1HOE, 1LFB, 1PHT, 1POA, and 1AX8 (see [1, Table 1, p.313]). In the first work, only protein atoms (identified with ATOM in the molecule file) were considered; while in the second work there were considered protein atoms plus atoms in small molecules (identified with HETATM in the protein molecule file). In the current work, both options were considered. Following [34], for each protein molecule, when multiple structures are available, only the first one was considered. Each molecule is given as the set of 3D coordinates of its atoms. An instance of problem (41) is build by computing a complete Euclidean distance matrix and then eliminating distances larger than 6 Angstroms. Since not all molecules have atoms in small molecules, we arrived to eighteen different instances. Table 1 shows, for each instance, the number of variables  $n$  of the optimization problem (41), the number of atoms  $n_p$ , the number of distances considered to be known  $|S|$ , and the CPU time in seconds required to construct the initial guess  $x^0$  using the Fang-O’Leary strategy [34].

Note that considered instances are *gedanken* in the sense that points  $\bar{x}_1, \dots, \bar{x}_{n_p} \in \mathbb{R}^3$  such that  $f(\bar{x}) = 0$  with  $\bar{x}^T = (\bar{x}_1^T, \dots, \bar{x}_{n_p}^T)^T$  are known. Thus, given  $x^*$  such that  $f(x^*) \approx 0$ , we may wonder whether  $x^*$  is close to  $\bar{x}$ . The answer to this questions is “Not necessarily.” since any rotation or translation of  $\bar{x}$  also annihilates  $f$ . So the question would be “How close is  $x^*$  to  $\bar{x}$  after performing the appropriate rotations and translations?”. The answer to this question is obtained by solving an orthogonal Procrustes problem. Let  $\bar{X} = (\bar{x}_1, \dots, \bar{x}_{n_p})$  and  $X^* = (x_1^*, \dots, x_{n_p}^*) \in \mathbb{R}^{3 \times n_p}$ . It is easy to see that matrices  $\bar{X}J$  and  $X^*J$  have their centroid at the origin, since  $\bar{X}Je = X^*Je = 0$ . (Recall that  $J = I - \frac{1}{n_p}ee^T$  and  $e = (1, \dots, 1)^T$ .) The orthogonal Procrustes problem consists in finding an orthogonal matrix  $Q \in \mathbb{R}^{3 \times 3}$  which most closely maps  $X^*J$  to  $\bar{X}J$ , i.e.

$$Q = \operatorname{argmin}_{R \in \mathbb{R}^{3 \times 3}} \|RX^*J - \bar{X}J\|_F^2 \text{ subject to } RR^T = I.$$

This problem has a closed form solution given by  $Q = VU^T$ , where  $U\Sigma V^T$  is the singular values decomposition of the matrix  $C := X^*J(\bar{X}J)^T$ . Thus, the measure we were looking for is given by

$$E(x^*) := \max_{\{j=1, \dots, n_p\}} \{E(x_j^*)\},$$

|   |             | Molecule | $n$    | $n_p$ | $ S $           | Time $x^0$ |
|---|-------------|----------|--------|-------|-----------------|------------|
| Points may correspond to protein atoms (ATOM) only or to protein atoms plus atoms in small molecules (HETATM) | ATOM only   | 1ptq     | 1,206  | 402   | 14,176 (8.79%)  | 0.21       |
|   |             | 1hoe     | 1,674  | 558   | 20,356 (6.55%)  | 0.49       |
|   |             | 1lfb     | 1,923  | 641   | 22,870 (5.57%)  | 0.70       |
|   |             | 1pht     | 2,433  | 811   | 35,268 (5.37%)  | 1.41       |
|   |             | 1poa     | 2,742  | 914   | 33,966 (4.07%)  | 2.03       |
|   |             | 2igg     | 2,919  | 973   | 62,574 (6.62%)  | 2.54       |
|   |             | 1ax8     | 3,009  | 1,003 | 37,590 (3.74%)  | 2.76       |
|   |             | 1rml     | 6,192  | 2,064 | 153,660 (3.61%) | 24.14      |
|   |             | 1ak6     | 8,214  | 2,738 | 224,568 (3.00%) | 52.04      |
|   |             | 1a24     | 8,856  | 2,952 | 212,364 (2.44%) | 64.90      |
|   |             | 3msp     | 11,940 | 3,980 | 262,876 (1.66%) | 157.90     |
|   |             | 3eza     | 15,441 | 5,147 | 356,544 (1.35%) | 335.84     |
|   | ATOM+HETATM | 1ptq     | 1,212  | 404   | 14,370 (8.83%)  | 0.21       |
|   |             | 1hoe     | 1,743  | 581   | 21,422 (6.36%)  | 0.55       |
|   |             | 1pht     | 2,964  | 988   | 44,542 (4.57%)  | 2.59       |
|   |             | 1poa     | 3,201  | 1,067 | 41,034 (3.61%)  | 3.23       |
|   |             | 1ax8     | 3,222  | 1,074 | 40,866 (3.55%)  | 3.29       |
|   |             | 1rml     | 6,273  | 2,091 | 156,550 (3.58%) | 23.90      |

Table 1: Description of the instances built with the molecules considered in [1] or [34].

where

$$E(x_j^*) := \frac{\| [QX^*J - \bar{X}J]_j \|_\infty}{\max\{1, \|\bar{X}J\|_\infty\}}, \quad (46)$$

and  $[A]_j$  denotes the  $j$ th column of matrix  $A$ .

Table 2 shows the performance of Coordinate Descent, the Spectral Projected Gradient (SPG) method [11, 12], and Gencan [7, 10]. In all cases, the initial point given by the Fang-O’Leary technique was used. Since problem (41) is unconstrained, applying SPG corresponds to applying the Spectral Gradient methods as proposed in [35]; while applying Gencan corresponds to applying a line search Newton’s method as considered in [34]. All three methods used as stopping criterion  $f(x^k) \leq f_{\text{target}} := 10^{-10}$ . In addition, SPG and Gencan also stopped if  $\|\nabla f(x^k)\|_\infty \leq \varepsilon_{\text{opt}} := 10^{-8}$ . For all three methods the table shows the number of iterations (#iter), the CPU time in seconds (Time), the value of the objective function at the final iterate ( $f(x^*)$ ), and the error with respect to the known solution ( $E(x^*)$ ). In addition, the table shows, for the coordinate descent method the number of evaluations of  $f$ ; while it shows for the other two methods, the number of evaluations of  $f$  and  $\|\nabla f(x^*)\|_\infty$ . In the table, highlighted figures in column  $f(x^*)$  are the ones that correspond to local minimizers. Highlighted figures in column  $E(x^*)$  correspond to final iterates that are far from the known solution. In most cases, this fact is associated with having found a local minimizer. However, in some cases, it corresponds to an alternative global minimizer. We may observe that coordinate descent stands out as the only method to have found a global minimizer in all the eighteen considered instances. Figures 2

and 3 illustrate three molecules in which the coordinate descent method found a global solution while SPG and Gencan found local non-global minimizers. It is worth mentioning that the numerical experiments reported in [1] show that the Douglas-Rachford method, that requires an SVD decomposition of a  $n_p \times n_p$  matrix per iteration, with a limit of 5,000 iterations, was able to reconstruct the two smallest molecules (1PTQ and 1HOE) only. As reported in [1], the reconstruction of molecules 1LFB and 1PHT was “satisfactory”; while the reconstruction of molecules 1POA and 1AX8 was “poor”.

|   | Molecule    | Coordinate descent |            |            |          |          | Spectral Projected Gradient |        |        |          |                            | Gencan   |                 |     |      |          |                            |          |                 |
|---|-------------|--------------------|------------|------------|----------|----------|-----------------------------|--------|--------|----------|----------------------------|----------|-----------------|-----|------|----------|----------------------------|----------|-----------------|
|   |             | #iter              | #f         | Time       | $f(x^*)$ | $E(x^*)$ | #iter                       | #f     | Time   | $f(x^*)$ | $\ \nabla f(x^*)\ _\infty$ | $E(x^*)$ | #iter           | #f  | Time | $f(x^*)$ | $\ \nabla f(x^*)\ _\infty$ | $E(x^*)$ |                 |
|   |             |                    |            |            |          |          |                             |        |        |          |                            |          |                 |     |      |          |                            |          |                 |
| Points may correspond to protein atoms (ATOM) only or to protein atoms plus atoms in small molecules (HETATM) | ATOM only   | 1ptq               | 57,671     | 57,686     | 0.13     | 9.99e-11 | 1.66e-06                    | 333    | 334    | 0.05     | 1.12e-11                   | 3.32e-07 | 2.60e-06        | 9   | 13   | 0.42     | 5.82e-13                   | 1.45e-07 | 2.58e-06        |
|   |             | 1hoe               | 135,886    | 135,907    | 0.30     | 9.99e-11 | 2.36e-06                    | 126    | 128    | 0.03     | 8.52e-11                   | 4.39e-07 | 3.62e-06        | 7   | 10   | 0.62     | 5.49e-11                   | 1.26e-06 | 7.25e-06        |
|   |             | 1lfb               | 811,486    | 811,613    | 1.79     | 9.99e-11 | 7.56e-06                    | 738    | 755    | 0.19     | 1.77e-11                   | 5.19e-07 | 1.11e-06        | 13  | 20   | 1.15     | 5.96e-11                   | 1.05e-06 | 4.27e-06        |
|   |             | 1pht               | 786,655    | 786,831    | 1.99     | 9.99e-11 | 1.79e-05                    | 5,945  | 6,856  | 2.50     | <u>2.85e-02</u>            | 5.04e-09 | <u>2.08e-01</u> | 127 | 340  | 28.67    | <u>2.85e-02</u>            | 9.10e-07 | <u>2.08e-01</u> |
|   |             | 1poa               | 704,652    | 704,762    | 1.59     | 9.99e-11 | 9.79e-06                    | 7,367  | 8,716  | 3.00     | 9.95e-11                   | 3.00e-08 | 5.84e-04        | 18  | 19   | 2.71     | 1.79e-11                   | 3.68e-07 | 2.32e-04        |
|   |             | 2igg               | 484,388    | 484,473    | 1.56     | 9.99e-11 | 9.12e-06                    | 304    | 305    | 0.21     | 8.79e-11                   | 3.18e-07 | 3.43e-06        | 11  | 22   | 4.58     | 2.45e-13                   | 1.24e-08 | 2.58e-07        |
|   |             | 1ax8               | 353,820    | 353,895    | 0.80     | 9.99e-11 | 2.54e-06                    | 325    | 326    | 0.14     | 8.11e-11                   | 1.74e-07 | 2.02e-05        | 14  | 20   | 3.59     | 7.98e-13                   | 1.97e-08 | 2.14e-06        |
|   |             | 1rml               | 340,528    | 340,586    | 1.24     | 9.99e-11 | 4.07e-06                    | 236    | 238    | 0.39     | 1.21e-12                   | 9.05e-08 | 1.46e-06        | 9   | 10   | 30.48    | 3.77e-13                   | 6.47e-08 | 1.23e-06        |
|   |             | 1ak6               | 15,138,479 | 15,138,810 | 229.85   | 9.99e-11 | 1.35e-05                    | 1,662  | 1,755  | 4.06     | <u>5.18e-02</u>            | 9.92e-09 | <u>1.97e-01</u> | 166 | 421  | 953.67   | <u>5.18e-02</u>            | 7.47e-09 | <u>1.97e-01</u> |
|   |             | 1a24               | 2,840,577  | 2,840,834  | 9.87     | 9.99e-11 | 1.39e-05                    | 322    | 325    | 0.74     | 8.10e-11                   | 5.88e-08 | 1.15e-05        | 19  | 48   | 74.23    | 8.76e-12                   | 1.76e-07 | 7.89e-06        |
|   | ATOM+HETATM | 3msp               | 12,873,352 | 12,874,426 | 42.40    | 9.99e-11 | 1.61e-05                    | 672    | 688    | 1.93     | 1.41e-10                   | 8.47e-09 | 1.86e-05        | 31  | 55   | 138.70   | 1.24e-11                   | 1.56e-08 | 5.46e-06        |
|   |             | 3cza               | 17,122,466 | 17,123,479 | 58.89    | 9.99e-11 | 1.03e-05                    | 580    | 586    | 2.26     | 4.43e-10                   | 9.66e-09 | 2.11e-05        | 23  | 51   | 224.11   | 1.24e-10                   | 3.08e-09 | 1.18e-05        |
|   |             | 1ptq               | 57,640     | 57,659     | 0.13     | 9.99e-11 | 1.61e-06                    | 334    | 335    | 0.05     | 8.45e-11                   | 2.81e-07 | 3.60e-05        | 10  | 15   | 0.45     | 3.83e-17                   | 9.27e-10 | 2.24e-08        |
|   |             | 1hoe               | 129,571    | 129,590    | 0.31     | 9.99e-11 | 2.25e-06                    | 143    | 144    | 0.04     | 3.48e-11                   | 3.47e-07 | 2.82e-06        | 8   | 11   | 0.76     | 8.61e-18                   | 4.80e-10 | 3.14e-09        |
|   |             | 1pht               | 946,496    | 946,610    | 8.26     | 9.99e-11 | 1.60e-05                    | 1,541  | 1,608  | 0.78     | <u>1.61e-05</u>            | 9.85e-09 | <u>1.04e-01</u> | 21  | 31   | 8.48     | <u>1.61e-05</u>            | 1.49e-09 | <u>1.04e-01</u> |
|   |             | 1poa               | 409,610    | 409,655    | 0.93     | 9.99e-11 | 5.20e-05                    | 12,996 | 15,710 | 6.43     | 1.84e-10                   | 9.99e-09 | <u>1.57e-02</u> | 15  | 18   | 4.31     | 1.93e-11                   | 4.49e-07 | <u>1.38e-02</u> |
|   |             | 1ax8               | 308,962    | 309,026    | 0.70     | 9.99e-11 | 2.18e-06                    | 148    | 149    | 0.07     | 9.43e-11                   | 2.25e-07 | 1.04e-05        | 8   | 11   | 3.18     | 1.54e-12                   | 2.35e-07 | 6.49e-07        |
|   |             | 1rml               | 344,977    | 345,021    | 1.28     | 9.99e-11 | 4.01e-06                    | 305    | 307    | 0.52     | 9.48e-11                   | 1.55e-07 | 4.36e-05        | 10  | 11   | 36.41    | 9.82e-17                   | 5.53e-10 | 4.35e-08        |

Table 2: Performance of Coordinate Descent, SPG, and Gencan applied to the instances of problem (41) built with the molecules considered in [1] or [34].

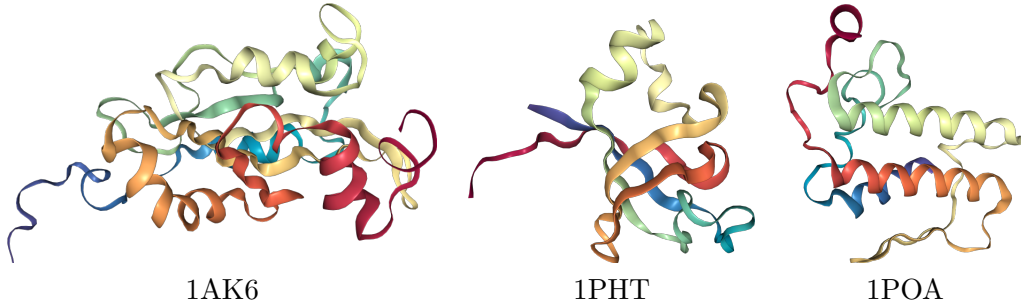


Figure 2: Representation of molecules 1AK6, 1PHT, and 1POA for which Coordinate Descent found a global minimizer; while SPG and Gencan found a local minimizer.

The natural question that arises is whether the tendency of the coordinate descent method in finding global minimizers could be observed in a larger set of instances. To check this hypothesis, we downloaded 64 additional *random* molecules with no more than 6,000 atoms from the ones that were uploaded in 2020; 56 of which have, other than protein atoms, atoms in small molecules. However there were 19 molecules for which, considering protein atoms only or protein atoms plus atoms in small molecules, the graph associated with the incomplete Euclidean matrix obtained by eliminating distances larger than 6 Angstroms is disconnected. Therefore, we were left with 45 and 37 molecules in each set, totalizing 82 new instances. Table 3 shows the performance of Coordinate Descent and SPG when applied to the 45 instances that consider protein atoms only;

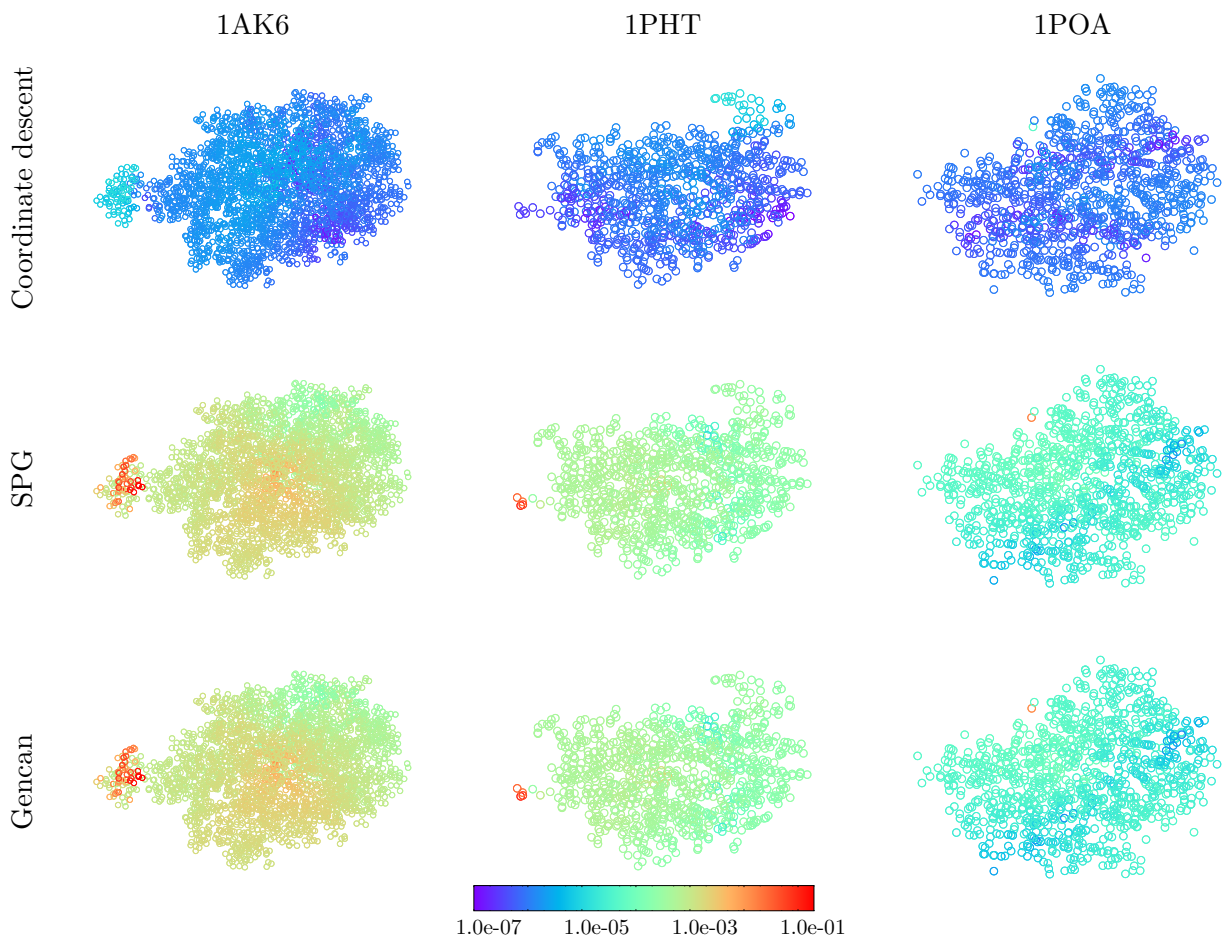


Figure 3: Molecules 1AK6, 1PHT, and 1POA for which Coordinate Descent found a global minimizer; while SPG and Gencan found a local minimizer. To the naked eye, solutions would appear to be indistinguishable. Therefore, the figures show, for each point  $x_1^*, \dots, x_{n_p}^*$ , the value of  $E(x_j^*)$  as defined in (46).

while Table 4 shows the performance of both methods when applied to the 37 instances that consider protein atoms plus atoms in small molecules. In the 45 instances in Table 3, Coordinate Descent found 37 global minimizers; while SPG found 30 global minimizers. This means that Coordinate Descent found 23% more global minimizers than SPG. In the 37 instances in Table 4, Coordinate Descent found 30 global minimizers; while SPG found 26 global minimizers. This means that Coordinate Descent found 15% more global minimizers than SPG.

## 6 Conclusions

Methods based on high-order models for optimization are difficult to implement due to the necessity of computing and storing high-order derivatives and the complexity of solving the

| Molecule | $n$    | $n_p$ | $ S $   | Time $x^0$ | Coordinate descent |             |             |          |          | Spectral Projected Gradient |       |        |          |                            |          |          |
|----------|--------|-------|---------|------------|--------------------|-------------|-------------|----------|----------|-----------------------------|-------|--------|----------|----------------------------|----------|----------|
|          |        |       |         |            | #iter              | #f          | Time        | $f(x^*)$ | $E(x^*)$ | #iter                       | #f    | Time   | $f(x^*)$ | $\ \nabla f(x^*)\ _\infty$ | $E(x^*)$ |          |
| 6kbq     | 7,554  | 2,518 | 98,650  | 1.56       | 40.49              | 10,543,341  | 10,543,995  | 36.22    | 9.99e-11 | 2.65e-05                    | 810   | 911    | 0.96     | 2.65e-02                   | 7.65e-09 | 1.87e-01 |
| 6ke2     | 7,530  | 2,510 | 98,480  | 1.56       | 39.97              | 7,682,589   | 7,683,021   | 20.93    | 9.99e-11 | 2.62e-05                    | 954   | 984    | 1.11     | 4.48e-12                   | 3.43e-08 | 1.29e-05 |
| 6khu     | 3,147  | 1,049 | 39,372  | 3.58       | 3.09               | 316,876     | 316,959     | 0.83     | 9.99e-11 | 6.12e-06                    | 411   | 413    | 0.19     | 5.66e-11                   | 1.05e-06 | 7.83e-06 |
| 6kir     | 3,861  | 1,287 | 48,596  | 2.94       | 5.58               | 7,574,444   | 7,574,767   | 54.37    | 1.60e-03 | 1.50e-01                    | 871   | 895    | 0.49     | 5.27e-11                   | 1.01e-07 | 3.82e-05 |
| 6kk9     | 17,538 | 5,846 | 218,662 | 0.64       | 479.82             | 215,549,505 | 215,561,546 | 712.59   | 9.29e-01 | 1.19e+00                    | 6,262 | 7,030  | 17.33    | 9.09e-01                   | 9.83e-09 | 1.15e+00 |
| 6kki     | 8,193  | 2,731 | 109,472 | 1.47       | 53.06              | 2,113,286   | 2,113,472   | 5.68     | 9.99e-11 | 5.04e-06                    | 432   | 434    | 0.56     | 9.34e-11                   | 1.33e-07 | 2.99e-05 |
| 6kkj     | 7,866  | 2,622 | 105,642 | 1.54       | 47.70              | 4,068,836   | 4,070,082   | 10.88    | 9.99e-11 | 5.18e-06                    | 5,868 | 6,787  | 7.70     | 3.24e-10                   | 9.99e-09 | 1.58e-03 |
| 6kkl     | 8,262  | 2,754 | 112,646 | 1.49       | 54.76              | 6,064,263   | 6,064,648   | 16.61    | 9.99e-11 | 5.68e-06                    | 592   | 604    | 0.78     | 9.47e-11                   | 5.99e-08 | 6.48e-06 |
| 6kkv     | 14,607 | 4,869 | 357,016 | 1.51       | 290.74             | 31,543,917  | 31,545,196  | 128.60   | 9.99e-11 | 1.86e-05                    | 1,095 | 1,140  | 4.65     | 2.88e-11                   | 6.93e-08 | 2.00e-06 |
| 6kx0     | 9,885  | 3,295 | 128,930 | 1.19       | 91.69              | 38,237,232  | 38,239,417  | 196.30   | 1.57e-01 | 1.02e+00                    | 1,428 | 1,546  | 2.26     | 1.57e-01                   | 9.87e-09 | 1.02e+00 |
| 6kys     | 5,442  | 1,814 | 70,296  | 2.14       | 16.13              | 984,382     | 984,559     | 2.49     | 9.99e-11 | 4.00e-06                    | 359   | 360    | 0.29     | 8.44e-11                   | 1.22e-07 | 2.95e-05 |
| 6l29     | 5,427  | 1,809 | 70,480  | 2.15       | 16.68              | 965,426     | 965,620     | 2.49     | 9.99e-11 | 4.51e-06                    | 433   | 436    | 0.36     | 8.43e-11                   | 7.93e-07 | 8.26e-06 |
| 6l2a     | 2,463  | 821   | 29,876  | 4.44       | 1.55               | 411,298     | 411,381     | 1.04     | 9.99e-11 | 5.55e-06                    | 1,612 | 1,699  | 0.59     | 9.95e-11                   | 7.47e-08 | 6.46e-05 |
| 6laf     | 8,442  | 2,814 | 105,164 | 1.33       | 58.06              | 31,413,895  | 31,418,665  | 104.66   | 9.99e-11 | 2.51e-05                    | 7,706 | 9,068  | 10.22    | 1.53e-02                   | 9.76e-09 | 2.74e-01 |
| 6li7     | 7,515  | 2,505 | 98,374  | 1.57       | 40.21              | 10,533,446  | 10,534,072  | 37.27    | 9.99e-11 | 2.64e-05                    | 698   | 713    | 0.83     | 8.73e-11                   | 4.32e-07 | 1.54e-05 |
| 6lik     | 7,515  | 2,505 | 97,354  | 1.55       | 39.67              | 7,579,646   | 7,580,087   | 19.88    | 9.99e-11 | 2.63e-05                    | 727   | 749    | 0.85     | 8.89e-11                   | 2.61e-07 | 6.42e-05 |
| 6lty     | 5,964  | 1,988 | 73,296  | 1.86       | 19.95              | 3,800,264   | 3,800,792   | 9.82     | 9.99e-11 | 7.86e-06                    | 672   | 683    | 0.58     | 9.76e-11                   | 9.54e-08 | 1.78e-05 |
| 6ltz     | 3,432  | 1,144 | 41,230  | 3.15       | 3.97               | 975,177     | 975,323     | 2.48     | 9.99e-11 | 3.13e-06                    | 8,025 | 9,404  | 4.08     | 1.27e-10                   | 9.94e-09 | 9.66e-04 |
| 6m37     | 9,999  | 3,333 | 125,394 | 1.13       | 91.51              | 130,035,728 | 130,040,179 | 422.49   | 5.07e-02 | 4.33e-01                    | 4,936 | 5,479  | 7.63     | 5.06e-02                   | 9.99e-09 | 4.30e-01 |
| 6m5n     | 5,781  | 1,927 | 73,890  | 1.99       | 18.48              | 8,183,149   | 8,183,657   | 27.54    | 9.99e-11 | 6.22e-06                    | 6,419 | 7,461  | 5.81     | 3.06e-03                   | 9.98e-09 | 2.74e-01 |
| 6m6j     | 759    | 253   | 13,914  | 21.82      | 0.07               | 13,076      | 13,076      | 0.04     | 9.99e-11 | 1.84e-06                    | 59    | 61     | 0.01     | 3.99e-12                   | 1.99e-07 | 6.82e-07 |
| 6m6k     | 747    | 249   | 13,672  | 22.14      | 0.07               | 11,376      | 11,376      | 0.04     | 9.97e-11 | 1.29e-06                    | 53    | 55     | 0.01     | 2.83e-11                   | 5.59e-07 | 1.41e-06 |
| 6pq0     | 6,087  | 2,029 | 84,104  | 2.04       | 22.54              | 2,346,681   | 2,346,842   | 31.31    | 9.99e-11 | 3.83e-06                    | 440   | 442    | 0.43     | 2.39e-04                   | 8.43e-09 | 1.83e-01 |
| 6pup     | 4,035  | 1,345 | 50,372  | 2.79       | 6.57               | 544,519     | 544,617     | 1.42     | 9.99e-11 | 4.87e-06                    | 409   | 410    | 0.24     | 2.52e-11                   | 7.99e-08 | 2.38e-05 |
| 6pxf     | 4,944  | 1,648 | 64,944  | 2.39       | 11.70              | 811,879     | 812,002     | 2.13     | 9.99e-11 | 2.77e-05                    | 4,907 | 5,583  | 3.88     | 1.81e-10                   | 9.41e-09 | 2.91e-03 |
| 6q08     | 741    | 247   | 13,232  | 21.78      | 0.07               | 22,723      | 22,744      | 0.07     | 9.99e-11 | 7.19e-06                    | 173   | 176    | 0.03     | 5.75e-11                   | 1.85e-06 | 3.82e-06 |
| 6sx6     | 2,340  | 780   | 44,862  | 7.38       | 1.28               | 143,230     | 143,260     | 0.49     | 9.99e-11 | 2.50e-06                    | 136   | 137    | 0.07     | 5.51e-12                   | 1.80e-07 | 2.60e-07 |
| 6syk     | 2,718  | 906   | 54,052  | 6.59       | 1.99               | 156,648     | 156,707     | 0.55     | 9.99e-11 | 2.50e-06                    | 585   | 592    | 0.36     | 9.41e-12                   | 2.34e-07 | 1.42e-05 |
| 6t1z     | 8,943  | 2,981 | 119,580 | 1.35       | 65.75              | 14,818,888  | 14,819,492  | 40.30    | 9.99e-11 | 8.88e-06                    | 3,247 | 3,539  | 4.71     | 9.94e-11                   | 1.37e-08 | 2.70e-04 |
| 6tad     | 4,362  | 1,454 | 58,736  | 2.78       | 8.07               | 2,385,243   | 2,385,423   | 6.35     | 9.99e-11 | 6.84e-06                    | 632   | 643    | 0.44     | 7.87e-11                   | 3.81e-07 | 5.70e-06 |
| 6twe     | 7,902  | 2,634 | 163,598 | 2.36       | 0.18               | 5,773,930   | 5,774,426   | 20.85    | 9.99e-11 | 8.20e-06                    | 598   | 612    | 1.16     | 7.04e-11                   | 1.66e-07 | 6.93e-06 |
| 6ubh     | 9,009  | 3,003 | 113,766 | 1.26       | 69.74              | 8,782,138   | 8,782,736   | 22.99    | 9.99e-11 | 1.64e-05                    | 3,565 | 4,019  | 4.95     | 1.23e-10                   | 9.86e-09 | 1.63e-03 |
| 6ucd     | 8,199  | 2,733 | 97,910  | 1.31       | 52.10              | 86,618,396  | 86,621,926  | 278.99   | 1.35e+00 | 1.88e+00                    | 9,391 | 11,180 | 11.51    | 9.92e-01                   | 9.29e-09 | 1.10e+00 |
| 6veh     | 7,431  | 2,477 | 182,676 | 2.98       | 42.54              | 4,087,012   | 4,087,391   | 16.46    | 9.99e-11 | 1.43e-05                    | 658   | 662    | 1.37     | 3.50e-11                   | 1.38e-07 | 5.83e-06 |
| 6vk2     | 4,704  | 1,568 | 108,520 | 4.42       | 11.94              | 463,141     | 463,360     | 1.79     | 9.99e-11 | 9.46e-06                    | 3,069 | 3,419  | 3.95     | 1.40e-10                   | 9.62e-09 | 2.22e-03 |
| 6vuz     | 1,392  | 464   | 25,364  | 11.81      | 0.32               | 88,484      | 88,530      | 0.29     | 9.99e-11 | 3.40e-06                    | 206   | 208    | 0.06     | 6.02e-11                   | 2.16e-07 | 4.36e-06 |
| 6vv6     | 7,464  | 2,488 | 92,878  | 1.50       | 45.42              | 7,583,602   | 7,584,292   | 33.37    | 9.99e-11 | 4.04e-06                    | 1,846 | 1,943  | 2.05     | 6.23e-02                   | 1.00e-08 | 2.23e-01 |
| 6vv7     | 7,452  | 2,484 | 93,102  | 1.51       | 44.46              | 7,692,189   | 7,692,886   | 41.06    | 9.99e-11 | 3.80e-06                    | 1,981 | 2,233  | 2.26     | 1.07e-01                   | 7.39e-09 | 2.23e-01 |
| 6vv9     | 7,452  | 2,484 | 92,506  | 1.50       | 44.29              | 6,251,096   | 6,251,759   | 29.79    | 9.99e-11 | 3.11e-06                    | 1,022 | 1,040  | 1.14     | 7.95e-02                   | 1.25e-09 | 2.17e-01 |
| 6wcr     | 11,766 | 3,922 | 151,164 | 0.98       | 158.07             | 118,185,068 | 118,209,777 | 421.33   | 1.67e-01 | 3.74e-01                    | 7,460 | 8,498  | 13.92    | 1.99e-01                   | 9.96e-09 | 2.38e-01 |
| 6yuc     | 8,637  | 2,879 | 107,258 | 1.29       | 60.03              | 17,737,727  | 17,738,988  | 117.20   | 3.77e-01 | 6.86e-01                    | 1,450 | 1,668  | 1.91     | 1.09e-04                   | 9.93e-09 | 1.19e-01 |
| 6z4c     | 5,838  | 1,946 | 72,838  | 1.92       | 18.87              | 1,951,179   | 1,951,337   | 5.00     | 9.99e-11 | 2.72e-06                    | 369   | 370    | 0.31     | 6.24e-11                   | 2.43e-07 | 2.91e-06 |
| 6zcm     | 7,899  | 2,633 | 102,030 | 1.47       | 46.05              | 12,338,443  | 12,339,335  | 40.78    | 9.99e-11 | 2.53e-05                    | 7,445 | 8,812  | 9.41     | 1.38e-10                   | 9.93e-09 | 9.87e-04 |
| 7ckj     | 7,431  | 1,577 | 59,608  | 2.40       | 10.24              | 2,681,962   | 2,682,163   | 11.61    | 9.99e-11 | 3.27e-06                    | 768   | 784    | 0.54     | 6.51e-07                   | 5.85e-09 | 2.03e-01 |
| 7jjl     | 9,690  | 3,230 | 125,976 | 1.21       | 83.34              | 77,851,519  | 77,854,837  | 303.65   | 4.82e-01 | 4.52e-01                    | 4,830 | 5,451  | 7.49     | 7.94e-01                   | 8.12e-09 | 4.73e-01 |

Table 3: Performance of Coordinate Descent and SPG methods in the 46 instances that consider protein atoms only.

subproblems. This difficulties are not so serious if the subproblems are low-dimensional, which is the most frequent situation in the case of CD methods. In the extreme case, in which one solves only univariate problems, the number of high-order partial derivatives that are necessary is a small multiple of the number of variables. Therefore, the theory that shows that CD algorithms with high-order models enjoy good convergence and complexity properties seems to be useful to support the efficiency of practical implementations.

Sometimes the fulfillment of a necessary high-order optimality condition can be expressed as fulfillment of  $\Phi(x) = 0$ , where  $\Phi$  is a continuous nonnegative function. In this case, it makes sense to say that  $\Phi(x) \leq \varepsilon$  is an approximate high-order optimality condition. Moreover, instead of requiring globality for the solution to the regularized model-based subproblem (6), we may require only that  $\Phi(x^{k+1}) \rightarrow 0$  when  $k \rightarrow +\infty$ , where  $\Phi$  corresponds to the high-order optimality condition of (6). Careful choices of  $\Phi$  and the subproblems' stopping criterion may give rise to complexity results associated with the attainment of these high-order optimality conditions.



| Molecule | $n$    | $n_p$ | $ S $            | Time $x^0$ | Coordinate descent |             |        |                          |                          | Spectral Projected Gradient |        |       |                          |                            |                          |
|----------|--------|-------|------------------|------------|--------------------|-------------|--------|--------------------------|--------------------------|-----------------------------|--------|-------|--------------------------|----------------------------|--------------------------|
|          |        |       |                  |            | #iter              | #f          | Time   | $f(x^*)$                 | $E(x^*)$                 | #iter                       | #f     | Time  | $f(x^*)$                 | $\ \nabla f(x^*)\ _\infty$ | $E(x^*)$                 |
| 6kbq     | 8,106  | 2,702 | 108,066 ( 1.48%) | 50.64      | 6,476,123          | 6,476,435   | 17.57  | 9.99D-11                 | 2.35D-05                 | 571                         | 580    | 0.71  | 9.97D-11                 | 6.32D-08                   | 1.85D-05                 |
| 6ke2     | 8,397  | 2,799 | 111,198 ( 1.42%) | 56.89      | 15,115,487         | 15,118,534  | 50.50  | 9.99D-11                 | <a href="#">2.15D-01</a> | 1,102                       | 1,121  | 1.42  | 4.03D-10                 | 9.36D-09                   | <a href="#">2.19D-01</a> |
| 6khu     | 3,465  | 1,155 | 44,672 ( 3.35%)  | 4.24       | 334,415            | 334,473     | 0.87   | 9.99D-11                 | 6.35D-06                 | 490                         | 500    | 0.25  | 6.20D-11                 | 1.63D-06                   | 7.45D-06                 |
| 6kir     | 4,203  | 1,401 | 54,634 ( 2.79%)  | 7.42       | 560,278            | 560,406     | 1.49   | 9.99D-11                 | 4.20D-06                 | 450                         | 454    | 0.28  | 9.28D-11                 | 4.63D-07                   | 6.28D-05                 |
| 6kk9     | 17,895 | 5,965 | 225,776 ( 0.63%) | 515.33     | 202,467,161        | 202,477,953 | 691.77 | <a href="#">4.00D-01</a> | <a href="#">3.09D-01</a> | 5,084                       | 5,637  | 13.87 | <a href="#">3.82D-01</a> | 9.95D-09                   | <a href="#">3.70D-01</a> |
| 6kki     | 8,364  | 2,788 | 111,596 ( 1.44%) | 56.23      | 2,049,210          | 2,049,408   | 5.51   | 9.99D-11                 | 3.93D-06                 | 592                         | 594    | 0.76  | 9.92D-11                 | 1.13D-07                   | 5.68D-05                 |
| 6kkj     | 7,992  | 2,664 | 106,472 ( 1.50%) | 49.62      | 17,809,921         | 17,816,613  | 132.85 | <a href="#">9.54D-04</a> | <a href="#">2.81D-01</a> | 2,921                       | 3,188  | 3.67  | <a href="#">9.54D-04</a> | 9.12D-09                   | <a href="#">2.81D-01</a> |
| 6kkl     | 8,421  | 2,807 | 114,184 ( 1.45%) | 58.35      | 6,082,607          | 6,082,924   | 16.57  | 9.99D-11                 | 5.67D-06                 | 521                         | 537    | 0.70  | 6.88D-11                 | 2.32D-07                   | 6.82D-06                 |
| 6kkv     | 14,820 | 4,940 | 364,756 ( 1.49%) | 304.81     | 27,357,834         | 27,358,998  | 113.43 | 9.99D-11                 | 1.80D-05                 | 1,193                       | 1,220  | 5.01  | 7.35D-10                 | 7.99D-09                   | 4.74D-05                 |
| 6ks0     | 10,044 | 3,348 | 131,624 ( 1.17%) | 94.64      | 45,983,700         | 45,985,561  | 226.68 | <a href="#">7.16D-02</a> | <a href="#">2.47D-01</a> | 1,044                       | 1,096  | 1.61  | <a href="#">1.78D-01</a> | 9.27D-09                   | <a href="#">1.01D+00</a> |
| 6kys     | 5,886  | 1,962 | 77,926 ( 2.03%)  | 20.28      | 816,852            | 816,930     | 2.19   | 9.99D-11                 | 3.60D-06                 | 2,389                       | 2,688  | 2.22  | 9.98D-11                 | 3.11D-08                   | 1.72D-04                 |
| 6l29     | 5,841  | 1,947 | 77,602 ( 2.05%)  | 19.25      | 1,807,474          | 1,807,572   | 18.75  | 9.99D-11                 | <a href="#">1.26D-01</a> | 589                         | 592    | 0.52  | <a href="#">5.31D-04</a> | 4.39D-09                   | <a href="#">1.60D-01</a> |
| 6l2a     | 2,643  | 881   | 32,644 ( 4.21%)  | 1.82       | 787,753            | 787,881     | 4.57   | 9.99D-11                 | 5.77D-06                 | 1,769                       | 1,892  | 0.67  | 1.79D-10                 | 9.03D-09                   | <a href="#">1.24D-01</a> |
| 6laf     | 8,535  | 2,845 | 106,084 ( 1.31%) | 57.40      | 38,880,745         | 38,890,853  | 174.71 | <a href="#">1.57D-02</a> | <a href="#">3.40D-01</a> | 10,824                      | 12,773 | 13.95 | <a href="#">1.71D-02</a> | 9.71D-09                   | <a href="#">3.41D-01</a> |
| 6li7     | 8,520  | 2,840 | 114,120 ( 1.42%) | 57.40      | 6,141,620          | 6,141,906   | 16.33  | 9.99D-11                 | 2.29D-05                 | 443                         | 453    | 0.58  | 9.37D-11                 | 5.62D-08                   | 1.50D-05                 |
| 6lik     | 8,208  | 2,736 | 108,364 ( 1.45%) | 51.66      | 12,686,358         | 12,686,897  | 52.81  | 9.99D-11                 | 2.48D-05                 | 7,235                       | 8,363  | 9.40  | <a href="#">2.99D-03</a> | 9.91D-09                   | <a href="#">1.81D-01</a> |
| 6ltz     | 3,798  | 1,266 | 47,246 ( 2.95%)  | 5.62       | 767,531            | 767,612     | 1.93   | 9.99D-11                 | 7.56D-06                 | 985                         | 1,002  | 0.54  | 9.73D-11                 | 5.68D-08                   | 1.28D-04                 |
| 6m5n     | 6,687  | 2,229 | 88,996 ( 1.79%)  | 29.41      | 2,380,904          | 2,381,175   | 6.33   | 9.99D-11                 | <a href="#">1.41D-01</a> | 14,921                      | 17,730 | 15.90 | 6.98D-10                 | 9.55D-09                   | <a href="#">1.42D-01</a> |
| 6m6j     | 840    | 280   | 15,602 ( 19.97%) | 0.09       | 18,319             | 18,319      | 0.06   | 9.99D-11                 | 1.86D-06                 | 76                          | 78     | 0.01  | 9.94D-11                 | 3.25D-07                   | 2.06D-06                 |
| 6m6k     | 828    | 276   | 15,388 ( 20.27%) | 0.09       | 15,964             | 15,964      | 0.05   | 9.99D-11                 | 1.63D-06                 | 74                          | 76     | 0.01  | 1.00D-11                 | 3.36D-07                   | 7.45D-07                 |
| 6pq0     | 6,360  | 2,120 | 89,018 ( 1.98%)  | 0.12       | 1,086,898          | 1,086,994   | 12.19  | 9.99D-11                 | 3.98D-06                 | 3,540                       | 4,285  | 3.81  | 9.00D-11                 | 1.21D-07                   | 6.60D-05                 |
| 6pup     | 4,272  | 1,424 | 55,442 ( 2.74%)  | 7.63       | 593,071            | 593,135     | 1.55   | 9.99D-11                 | 3.60D-06                 | 363                         | 372    | 0.23  | 3.28D-11                 | 6.55D-07                   | 2.12D-06                 |
| 6pxf     | 5,661  | 1,887 | 76,154 ( 2.14%)  | 17.47      | 6,753,157          | 6,775,873   | 25.50  | 9.97D-11                 | <a href="#">1.10D-01</a> | 4,541                       | 5,069  | 4.07  | <a href="#">1.04D-05</a> | 9.49D-09                   | <a href="#">1.16D-01</a> |
| 6t1z     | 9,492  | 3,164 | 127,488 ( 1.27%) | 79.93      | 3,427,330          | 3,427,847   | 9.17   | 9.99D-11                 | <a href="#">1.14D-02</a> | 7,688                       | 9,017  | 11.70 | 2.94D-10                 | 9.82D-09                   | <a href="#">1.23D-02</a> |
| 6tad     | 5,172  | 1,724 | 71,178 ( 2.40%)  | 13.52      | 1,050,635          | 1,050,702   | 2.89   | 9.99D-11                 | 3.64D-06                 | 273                         | 275    | 0.22  | 9.83D-11                 | 3.61D-08                   | 3.95D-06                 |
| 6twe     | 7,905  | 2,635 | 163,694 ( 2.36%) | 45.84      | 5,768,235          | 5,768,740   | 20.83  | 9.99D-11                 | 8.19D-06                 | 637                         | 643    | 1.17  | 9.14D-11                 | 1.78D-07                   | 8.01D-06                 |
| 6ubh     | 9,999  | 3,333 | 130,348 ( 1.17%) | 91.62      | 22,598,823         | 22,602,027  | 107.35 | 9.99D-11                 | <a href="#">3.60D-01</a> | 1,234                       | 1,279  | 1.90  | 6.89D-11                 | 3.25D-07                   | <a href="#">3.63D-01</a> |
| 6veh     | 7,566  | 2,522 | 186,586 ( 2.93%) | 42.40      | 4,241,879          | 4,242,258   | 17.14  | 9.99D-11                 | 1.52D-05                 | 381                         | 384    | 0.80  | 8.74D-11                 | 2.80D-07                   | 4.54D-05                 |
| 6vv6     | 8,169  | 2,723 | 107,072 ( 1.44%) | 52.54      | 2,824,276          | 2,824,520   | 7.62   | 9.99D-11                 | 9.75D-06                 | 391                         | 395    | 0.49  | 7.43D-11                 | 8.50D-08                   | 3.05D-06                 |
| 6vv7     | 8,247  | 2,749 | 109,326 ( 1.45%) | 52.54      | 3,807,178          | 3,807,395   | 10.23  | 9.99D-11                 | 2.33D-06                 | 4,434                       | 5,002  | 5.83  | 5.68D-11                 | 3.59D-07                   | 2.89D-04                 |
| 6vv9     | 8,250  | 2,750 | 108,784 ( 1.44%) | 52.41      | 3,494,562          | 3,494,812   | 9.30   | 9.99D-11                 | 8.41D-06                 | 404                         | 409    | 0.51  | 6.69D-11                 | 2.00D-07                   | 7.49D-06                 |
| 6wcr     | 12,225 | 4,075 | 157,032 ( 0.95%) | 167.40     | 229,852,446        | 229,885,273 | 721.26 | <a href="#">9.77D-05</a> | <a href="#">8.68D-02</a> | 6,972                       | 7,906  | 13.17 | <a href="#">8.93D-02</a> | 9.97D-09                   | <a href="#">1.97D-01</a> |
| 6yuc     | 8,640  | 2,880 | 107,366 ( 1.29%) | 59.34      | 50,987,720         | 50,988,983  | 203.00 | <a href="#">1.09D-04</a> | <a href="#">1.19D-01</a> | 1,879                       | 1,942  | 2.37  | <a href="#">1.09D-04</a> | 7.65D-09                   | <a href="#">1.19D-01</a> |
| 6z4c     | 5,994  | 1,998 | 76,300 ( 1.91%)  | 20.35      | 1,697,728          | 1,697,882   | 4.45   | 9.99D-11                 | 2.95D-06                 | 270                         | 271    | 0.24  | 9.71D-11                 | 2.20D-07                   | 3.12D-06                 |
| 6zcm     | 9,696  | 3,232 | 135,448 ( 1.30%) | 83.59      | 6,978,627          | 6,978,943   | 19.30  | 9.99D-11                 | 7.42D-06                 | 2,131                       | 2,288  | 3.43  | 9.67D-11                 | 5.81D-08                   | 1.55D-04                 |
| 7ckj     | 5,199  | 1,733 | 68,624 ( 2.29%)  | 13.55      | 1,630,610          | 1,630,694   | 10.52  | 9.99D-11                 | 4.11D-06                 | 541                         | 549    | 0.43  | <a href="#">2.14D-05</a> | 9.60D-09                   | <a href="#">1.96D-01</a> |
| 7jjl     | 9,693  | 3,231 | 126,082 ( 1.21%) | 83.84      | 102,233,476        | 102,237,339 | 369.96 | <a href="#">2.46D-01</a> | <a href="#">3.25D-01</a> | 5,332                       | 6,097  | 8.12  | <a href="#">7.94D-01</a> | 8.91D-09                   | <a href="#">4.73D-01</a> |

Table 4: Performance of Coordinate Descent and SPG methods in the 37 instances that consider protein atoms plus atoms in small molecules.

See [24, 25, 26].

In this paper the defined algorithms were applied to the identification of proteins under NMR data. Moreover, we extended the CD approach to the computation of a suitable initial approximation that avoids, in many cases, the convergence to local non-global minimizers. In future works we will apply the new CD techniques to the case in which data uncertainty is present and outliers are likely to occur. Possible improvements also include the choice of different models at each iteration or at each group of variables with the aim of making a better use of current information.

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